

DFA Canada Global 50EQ-50FI Portfolio - Class F

As of February 28, 2018 (Updated Monthly)

Source: RBC

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

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This fund operates as a fund-of-funds and generally allocates its assets among other mutual funds, but has the ability to invest in securities and derivatives directly. The holdings listed below contain both the investment holdings of the corresponding underlying funds as well as any direct investments of the fund.

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	REP AUSTRIA GOV	0.617%	0.617%
2	EUROPEAN STABIL	0.612%	1.229%
3	FINLAND GOVERNMENT	0.607%	1.835%
4	SWEDISH GOVT 3.	0.581%	2.416%
5	JPMORGAN CHASE + CO COMMON STOCK USD1.0	0.559%	2.975%
6	BANK OF MONTREAL COMMON STOCK	0.551%	3.526%
7	APPLE INC	0.550%	4.076%
8	CAISSE D'AMORT	0.540%	4.615%
9	AT+T INC COMMON STOCK USD1.0	0.501%	5.116%
10	NETHERLANDS GOV	0.495%	5.611%
11	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	0.490%	6.101%
12	ORACLE CORP SR UNSECURED 09/21 1.9	0.484%	6.585%
13	TORONTO DOMINION BANK COMMON STOCK	0.456%	7.042%
14	BANK OF NOVA SCOTIA COMMON STOCK	0.452%	7.493%
15	FRENCH REPUBLIC	0.437%	7.930%
16	WELLS FARGO + CO COMMON STOCK USD1.666	0.421%	8.351%
17	EXXON MOBIL CORP COMMON STOCK	0.400%	8.751%
18	SUNCOR ENERGY INC COMMON STOCK	0.396%	9.147%
19	CAD - London	0.381%	9.529%
20	ROYAL BANK OF CANADA COMMON STOCK	0.381%	9.910%
21	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	0.381%	10.290%
22	KREDIT FUER WIE	0.333%	10.623%
23	BANK OF AMERICA	0.326%	10.950%
24	INTEL CORP COMMON STOCK USD.001	0.310%	11.260%
25	MICROSOFT CORP COMMON STOCK USD.00000625	0.304%	11.564%
26	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	0.303%	11.867%
27	CAN IMPERIAL BK OF COMMERCE COMMON STOCK	0.293%	12.161%
28	TECK RESOURCES LTD CLS B COMMON STOCK	0.292%	12.453%
29	KOMMUNINVEST I	0.286%	12.739%
30	KOMMUNINVEST I	0.284%	13.022%
31	CANADIAN NATURAL RESOURCES COMMON STOCK	0.269%	13.291%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	SWEDISH EXP CRE	0.266%	13.557%
33	PFIZER INC COMMON STOCK USD.05	0.265%	13.822%
34	COMCAST CORP CLASS A COMMON STOCK USD.01	0.264%	14.086%
35	WESTPAC BKG COR	0.263%	14.349%
36	UNEDIC ASSEO 0.	0.256%	14.604%
37	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.253%	14.857%
38	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	0.250%	15.107%
39	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	0.244%	15.351%
40	ROYAL BK OF CAN	0.243%	15.594%
41	CANADA HOUSING	0.242%	15.836%
42	CISCO SYSTEMS	0.238%	16.073%
43	MICROSOFT CORP	0.236%	16.309%
44	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	0.230%	16.539%
45	CHEVRON CORP COMMON STOCK USD.75	0.221%	16.761%
46	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	0.220%	16.980%
47	CHEVRON CORP 2.	0.219%	17.200%
48	IBM CORP SR UNSECURED 01/22 2.5	0.219%	17.419%
49	AMAZON.COM INC	0.216%	17.635%
50	STATE OF NORTH	0.216%	17.851%
51	BUNDESOBLIGATIO	0.210%	18.061%
52	UK(GOVT OF) 4.2	0.209%	18.270%
53	MANULIFE FINANCIAL CORP COMMON STOCK	0.209%	18.478%
54	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	0.206%	18.684%
55	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	0.204%	18.888%
56	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	0.203%	19.091%
57	SWEDEN GOVERNME	0.202%	19.293%
58	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	0.199%	19.491%
59	MAGNA INTERNATIONAL INC COMMON STOCK	0.197%	19.688%
60	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	0.196%	19.884%
61	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	0.193%	20.077%
62	NATL AUST BANK	0.191%	20.269%
63	JOHNSON + JOHNSON COMMON STOCK USD1.0	0.191%	20.460%
64	NETWORK RAIL IN	0.189%	20.649%
65	US TREASURY N/B 05/25 2.125	0.189%	20.837%
66	EFSF ZC 17NOV22	0.187%	21.024%
67	WAL-MART STORES	0.181%	21.205%
68	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	0.179%	21.384%
69	SUN LIFE FINANCIAL INC COMMON STOCK	0.179%	21.563%
70	WESTPAC BANKING CORP SR UNSECURED 08/21 2	0.177%	21.740%
71	CITIGROUP INC COMMON STOCK USD.01	0.177%	21.917%
72	FRENCH REP GOVT	0.173%	22.090%
73	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	0.171%	22.261%
74	SAMSUNG ELECTRO	0.171%	22.431%
75	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	0.170%	22.602%
76	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	0.167%	22.769%
77	AGENCE FRANCAIS	0.167%	22.936%
78	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	0.166%	23.102%
79	APPLE INC SR UNSECURED 02/22 2.5	0.164%	23.265%
80	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	0.162%	23.427%
81	KINGDOM BELGIUM	0.161%	23.588%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	NUTRIEN LTD COMMON STOCK	0.161%	23.749%
83	GENERAL ELECTRI	0.160%	23.909%
84	TOTAL SA	0.157%	24.067%
85	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	0.153%	24.220%
86	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	0.153%	24.373%
87	BANK NEDERLANDS	0.152%	24.525%
88	ALPHABET INC CL C COMMON STOCK USD.001	0.150%	24.675%
89	FACEBOOK INC A COMMON STOCK USD.000006	0.150%	24.825%
90	BP PLC	0.149%	24.974%
91	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	0.148%	25.123%
92	DOWDUPONT INC COMMON STOCK USD.01	0.148%	25.270%
93	NRW BANK 0% 08O	0.146%	25.416%
94	KREDITANSTALT F	0.146%	25.561%
95	ALPHABET INC CL A COMMON STOCK USD.001	0.142%	25.703%
96	DAIMLER AG	0.142%	25.845%
97	DEXIA CREDIT LO	0.139%	25.984%
98	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	0.137%	26.121%
99	DENMARK GOVT BO	0.136%	26.257%
100	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	0.135%	26.393%
101	FMS WERTMANAGEM	0.135%	26.528%
102	NESTLE SA	0.134%	26.662%
103	UNITEDHEALTH GR	0.134%	26.796%
104	BARRICK GOLD CORP COMMON STOCK	0.134%	26.930%
105	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	0.133%	27.063%
106	INTL BK RECON &	0.133%	27.196%
107	CHINA CONST BK	0.132%	27.327%
108	LANDESKREDITBAN	0.131%	27.459%
109	SINGAPORE GOVT	0.131%	27.590%
110	CHEVRON CORP SR UNSECURED 03/22 2.411	0.131%	27.721%
111	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	0.131%	27.852%
112	TOYOTA MOTOR CO	0.131%	27.983%
113	UNEDIC ASSEO 0.	0.130%	28.112%
114	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	0.128%	28.241%
115	NESTLE FINANCE	0.128%	28.369%
116	COOPERATIEVE RA	0.128%	28.497%
117	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	0.127%	28.624%
118	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	0.126%	28.750%
119	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.126%	28.876%
120	BK OF NOVA SCOT	0.126%	29.003%
121	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	0.125%	29.127%
122	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	0.122%	29.250%
123	CANADIAN NATL RAILWAY CO COMMON STOCK	0.122%	29.371%
124	BK NEDERLANDSE	0.122%	29.493%
125	DEUTSCHE BAHN F	0.121%	29.614%
126	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	0.119%	29.733%
127	BK NED GEMEENTE	0.118%	29.851%
128	HSBC HOLDINGS PLC SPONS ADR ADR	0.118%	29.969%
129	MERCK + CO INC SR UNSECURED 02/22 2.35	0.118%	30.087%
130	BROOKFIELD ASSET MANAGE CL A COMMON STOCK	0.117%	30.204%
131	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.117%	30.321%

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132	ENBRIDGE INC COMMON STOCK	0.117%	30.438%
133	NEDERLANDSE WAT	0.116%	30.553%
134	GENERAL MOTORS CO COMMON STOCK USD.01	0.115%	30.669%
135	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	0.114%	30.783%
136	PROCTER + GAMBLE CO/THE COMMON STOCK	0.114%	30.896%
137	AGENCE FRANCAIS	0.112%	31.009%
138	BHP BILLITON LT	0.112%	31.121%
139	CHEVRON CORP SR UNSECURED 06/23 3.191	0.111%	31.232%
140	WESTPAC BKG COR	0.110%	31.342%
141	DEXIA CREDIT LO	0.109%	31.451%
142	PFIZER INC 0.25	0.109%	31.560%
143	IBM CORP SR UNSECURED 02/21 2.25	0.108%	31.669%
144	MICRON TECHNOLO	0.108%	31.776%
145	WALT DISNEY(HLD	0.107%	31.884%
146	ORACLE CORP COMMON STOCK USD.01	0.107%	31.991%
147	3M CO 0.375% 15	0.106%	32.096%
148	QUALCOMM INC COMMON STOCK USD.0001	0.104%	32.200%
149	MORGAN STANLEY COMMON STOCK USD.01	0.104%	32.304%
150	VODAFONE GROUP	0.104%	32.408%
151	WALMART INC SR UNSECURED 04/23 2.55	0.103%	32.511%
152	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.102%	32.614%
153	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.102%	32.716%
154	BANCO SANTANDER	0.102%	32.818%
155	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	0.101%	32.919%
156	TOTAL CAPITAL I	0.100%	33.019%
157	EUROPEAN INVEST	0.100%	33.119%
158	SNCF RESEAU 3.1	0.099%	33.217%
159	SHELL INTERNATI	0.098%	33.316%
160	NATIONAL BK CDA	0.098%	33.413%
161	AMERICAN TOWER CORP REIT USD.01	0.097%	33.510%
162	NOVARTIS CAP CO	0.096%	33.606%
163	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	0.096%	33.702%
164	BK NED GEMEENTE	0.094%	33.797%
165	UNION PACIFIC CORP COMMON STOCK USD2.5	0.092%	33.888%
166	BCE INC COMMON STOCK	0.092%	33.980%
167	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.092%	34.071%
168	TRANSCANADA CORP COMMON STOCK	0.091%	34.162%
169	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV	0.091%	34.253%
170	ASB FINANCE LTD	0.090%	34.343%
171	PFIZER INC	0.090%	34.432%
172	EURO STABILITY	0.089%	34.522%
173	BERKSHIRE HATHA	0.088%	34.610%
174	HONDA MOTOR CO	0.088%	34.698%
175	PROVINCE OF QUE	0.088%	34.786%
176	SVENSKA HANDELS	0.087%	34.873%
177	ENCANA CORP COMMON STOCK	0.087%	34.961%
178	FINLAND GOVERNM	0.087%	35.048%
179	TENCENT HLDGS L	0.087%	35.134%
180	KREDITANSTALT F	0.087%	35.221%
181	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.086%	35.307%

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182	TEMASEK FINL I	0.086%	35.394%
183	DEXIA CREDIT LO	0.086%	35.479%
184	US BANCORP COMMON STOCK USD.01	0.085%	35.564%
185	LUNDIN MINING C	0.085%	35.649%
186	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	0.085%	35.734%
187	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	0.085%	35.819%
188	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	0.084%	35.903%
189	CVS HEALTH CORP COMMON STOCK USD.01	0.084%	35.988%
190	ORACLE CORP SR UNSECURED 05/22 2.5	0.084%	36.072%
191	BASF SE	0.084%	36.155%
192	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	0.084%	36.239%
193	DEXIA CREDIT LO	0.083%	36.322%
194	FIRST QUANTUM M	0.083%	36.405%
195	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/22 2.15	0.083%	36.488%
196	KINROSS GOLD CORP COMMON STOCK	0.083%	36.570%
197	BANK OF MONTREA	0.082%	36.653%
198	AMGEN INC COMMON STOCK USD.0001	0.082%	36.735%
199	AUST & NZ BANKI	0.082%	36.816%
200	FORD MOTOR CO COMMON STOCK USD.01	0.081%	36.898%
201	NOVARTIS AG	0.081%	36.979%
202	KINGDOM OF BELG	0.080%	37.059%
203	TRAVELERS COS	0.080%	37.139%
204	LANDWIRT RENTEN	0.080%	37.219%
205	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.079%	37.298%
206	APPLE INC 1.55%	0.078%	37.376%
207	APPLE INC SR UNSECURED 05/23 2.4	0.078%	37.454%
208	MERCK + CO. INC. COMMON STOCK USD.5	0.077%	37.531%
209	ONTARIO(PROV OF	0.077%	37.608%
210	ROYAL DUTCH SHE	0.077%	37.684%
211	TIME WARNER INC COMMON STOCK USD.01	0.077%	37.761%
212	WEST FRASER TIM	0.076%	37.837%
213	CHINA NATIONAL	0.076%	37.914%
214	SIMON PROPERTY GROUP INC REIT USD.0001	0.076%	37.990%
215	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	0.076%	38.065%
216	INDUSTRIAL & CO	0.075%	38.140%
217	NATIONAL AUSTRALIA	0.075%	38.215%
218	COCA-COLA CO	0.074%	38.289%
219	CROWN CASTLE INTL CORP REIT USD.01	0.074%	38.363%
220	INTL BUSINESS M	0.074%	38.437%
221	BOEING CO/THE COMMON STOCK USD5.0	0.074%	38.510%
222	VOLKSWAGEN AG	0.074%	38.584%
223	IRELAND GOVT BO	0.073%	38.657%
224	HOME DEPOT INC COMMON STOCK USD.05	0.072%	38.729%
225	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.072%	38.801%
226	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.072%	38.873%
227	EUROPEAN FIN ST	0.072%	38.944%
228	GILEAD SCIENCES	0.072%	39.016%
229	ANZ (INT'L) LD	0.071%	39.087%
230	TARGET CORPORAT	0.071%	39.158%
231	EUROPEAN INVEST	0.071%	39.229%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
232	PROV OF SASK CA	0.071%	39.300%
233	ROYAL DUTCH SHELL SPON ADR A ADR	0.071%	39.371%
234	PNC BANK	0.071%	39.441%
235	SWEDISH GOVERNMENT	0.070%	39.512%
236	KOMMUNALBANKEN	0.070%	39.582%
237	ABBOTT LABORATORIES COMMON STOCK	0.070%	39.652%
238	DELTA AIRLINES	0.070%	39.722%
239	MEDTRONIC PLC	0.069%	39.791%
240	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.068%	39.860%
241	CATERPILLAR INC COMMON STOCK USD1.0	0.068%	39.928%
242	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	0.068%	39.996%
243	ANGLO AMERICAN	0.068%	40.063%
244	PFIZER INC SR UNSECURED 12/21 2.2	0.067%	40.131%
245	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.067%	40.198%
246	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.067%	40.265%
247	INTERNATIONAL F	0.067%	40.332%
248	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.067%	40.399%
249	UNIBAIL-RODAMCO	0.066%	40.465%
250	VALE SA	0.066%	40.531%
251	COCA-COLA CO/TH	0.066%	40.597%
252	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	0.066%	40.663%
253	ANTHEM INC COMMON STOCK USD.01	0.066%	40.729%
254	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.065%	40.794%
255	FEDEX CORPORATI	0.065%	40.860%
256	ABBVIE INC COMMON STOCK USD.01	0.065%	40.924%
257	ACE LTD	0.064%	40.988%
258	TEMASEK FINANCI	0.064%	41.052%
259	CANADIAN TIRE C	0.064%	41.115%
260	STATE OF NORTH	0.063%	41.179%
261	HITACHI	0.063%	41.242%
262	GOLDCORP INC COMMON STOCK	0.063%	41.305%
263	ROYAL DUTCH SH-	0.063%	41.368%
264	INDUSTRIAL ALLI	0.063%	41.430%
265	FINNING INTL LT	0.062%	41.493%
266	AIR LIQUIDE FIN	0.062%	41.555%
267	CHEVRON CORP SR UNSECURED 03/20 1.961	0.061%	41.616%
268	SVENSKA HANDELS	0.061%	41.676%
269	VALERO ENERGY C	0.061%	41.737%
270	BLACKROCK INC COMMON STOCK USD.01	0.060%	41.798%
271	ABBVIE INC SR UNSECURED 11/22 2.9	0.060%	41.858%
272	BAYERISCHE MOTO	0.060%	41.918%
273	LINAMAR CORP	0.060%	41.978%
274	FORTIS INC COMMON STOCK	0.059%	42.037%
275	NATL AUSTRALIA	0.059%	42.097%
276	EXXON MOBIL COR	0.059%	42.155%
277	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.059%	42.214%
278	NEDERLANDSE	0.058%	42.272%
279	ENERPLUS CORP COMMON STOCK	0.058%	42.331%
280	EUROPEAN INVEST	0.058%	42.389%
281	ANTHEM INC SR UNSECURED 05/22 3.125	0.058%	42.447%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	L-BANK BW FOERD	0.058%	42.505%
283	PEMBINA PIPELINE CORP COMMON STOCK NPV	0.058%	42.563%
284	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	0.058%	42.621%
285	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	0.058%	42.679%
286	PROCTER & GAMBL	0.058%	42.737%
287	AIA GROUP LTD	0.058%	42.794%
288	BROADCOM LTD	0.057%	42.852%
289	CANADIAN (GOVT	0.057%	42.909%
290	AGENCE FRANCAIS	0.057%	42.966%
291	RIO TINTO PLC SPON ADR ADR	0.057%	43.023%
292	MASTERCARD INC A COMMON STOCK USD.0001	0.057%	43.080%
293	LOBLAW COS LTD	0.057%	43.136%
294	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.056%	43.193%
295	CAPITAL ONE FIN	0.056%	43.249%
296	NORFOLK STHN CO	0.056%	43.304%
297	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.056%	43.360%
298	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	0.055%	43.415%
299	CANADIAN PACIFIC RAILWAY LTD COMMON STOCK	0.055%	43.471%
300	SCHLUMBERGER LTD COMMON STOCK USD.01	0.055%	43.526%
301	FRENCH REPUBLIC	0.055%	43.581%
302	PRICELINE GROUP	0.055%	43.636%
303	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.055%	43.691%
304	SHAW COMMUNICATIONS INC B COMMON STOCK	0.055%	43.746%
305	GEORGE WESTON L	0.055%	43.800%
306	TOTAL CAPITAL I	0.054%	43.855%
307	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	0.054%	43.909%
308	ORANGE SA	0.054%	43.963%
309	PING AN INSURAN	0.054%	44.017%
310	PROLOGIS INC REIT USD.01	0.054%	44.071%
311	ARC RESOURCES L	0.053%	44.124%
312	PEPSICO INC COMMON STOCK USD.017	0.053%	44.177%
313	NATIONAL AUSTRALIA	0.053%	44.231%
314	GLENCORE XSTRA	0.053%	44.284%
315	NVIDIA CORP	0.053%	44.337%
316	BNP PARIBAS SA	0.053%	44.389%
317	CANADIAN WESTER	0.053%	44.442%
318	SPAIN GOVERNMENT	0.053%	44.494%
319	BRITISH TELECOM	0.052%	44.547%
320	NRW BANK 0% 11N	0.052%	44.599%
321	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.052%	44.651%
322	BRIT AMER TOBAC	0.052%	44.704%
323	MICHELIN(CGDE)	0.052%	44.756%
324	CRESCENT POINT ENERGY CORP COMMON STOCK	0.052%	44.808%
325	STATE OF NORTH	0.052%	44.860%
326	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.052%	44.912%
327	PROVINCE OF QUE	0.052%	44.964%
328	ZURICH FIN SVS	0.052%	45.016%
329	FREEMONT-MCMORA	0.052%	45.068%
330	DEUTSCHE TELEKO	0.052%	45.119%
331	SHELL INTL.FIN.	0.052%	45.171%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
332	EQUINIX INC REIT USD.001	0.052%	45.223%
333	ROYAL BANK OF C	0.052%	45.274%
334	WESTPAC BANK CO	0.051%	45.326%
335	TAIWAN SEMI-ADR	0.051%	45.377%
336	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.051%	45.428%
337	SANOFI 0.5% 13J	0.051%	45.479%
338	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.051%	45.530%
339	ABB LTD	0.051%	45.581%
340	STARS GROUP INC/THE COMMON STOCK	0.051%	45.632%
341	MICROSOFT CORP SR UNSECURED 11/22 2.65	0.051%	45.683%
342	AGENCE FRANCAIS	0.051%	45.733%
343	CIGNA CORP	0.051%	45.784%
344	TELUS CORPORATI	0.050%	45.834%
345	CENOVUS ENERGY INC COMMON STOCK	0.050%	45.885%
346	GERMANY(FED REP	0.050%	45.935%
347	JPMORGAN CHASE	0.050%	45.985%
348	CONOCOPHILLIPS COMMON STOCK USD.01	0.050%	46.035%
349	AIR CANADA	0.050%	46.085%
350	EUROPEAN FIN ST	0.050%	46.135%
351	MAXAR TECHNOLOGIES LTD COMMON STOCK	0.050%	46.184%
352	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.050%	46.234%
353	BANK OF MONTREAL SR UNSECURED 08/21 1.9	0.049%	46.283%
354	ELECTRICITE DE	0.049%	46.333%
355	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	0.049%	46.382%
356	3M CO COMMON STOCK USD.01	0.049%	46.431%
357	PUBLIC STORAGE	0.049%	46.480%
358	BNP PARIBAS SA	0.049%	46.529%
359	AUST & NZ BANK	0.049%	46.578%
360	NEWBELCO SA/NV	0.049%	46.626%
361	ROCHE HOLDING A	0.049%	46.675%
362	WASTE CONNECTIONS INC COMMON STOCK	0.048%	46.723%
363	COUNCIL OF EURO	0.048%	46.771%
364	AFLAC INC COMMON STOCK USD.1	0.048%	46.819%
365	MARATHON PETROLEUM CORP COMMON STOCK	0.048%	46.867%
366	TEXAS INSTRUMEN	0.048%	46.915%
367	E TRADE FINANCI	0.047%	46.962%
368	CAMECO CORP COMMON STOCK	0.047%	47.010%
369	TE CONNECTIVITY	0.047%	47.056%
370	NISSAN MOTOR CO	0.047%	47.103%
371	MCDONALD S CORP COMMON STOCK USD.01	0.046%	47.149%
372	BLACKBERRY LTD COMMON STOCK	0.046%	47.196%
373	ANHEUSER-BUSCH	0.046%	47.242%
374	IAMGOLD CORP COMMON STOCK	0.046%	47.288%
375	HUMANA INC	0.046%	47.334%
376	BAYER AG	0.046%	47.380%
377	AETNA INC COMMON STOCK USD.01	0.046%	47.426%
378	CONSTELLATION S	0.045%	47.471%
379	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.045%	47.516%
380	ITALY BUONI POL	0.045%	47.562%
381	ALIBABA GROUP HOLDING SP ADR ADR USD.000025	0.045%	47.607%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
382	YAMANA GOLD INC COMMON STOCK	0.045%	47.652%
383	PROVINCE OF ALB	0.045%	47.697%
384	ALIMENTATION CO	0.045%	47.742%
385	TARGET CORP SR UNSECURED 01/22 2.9	0.045%	47.786%
386	ALLERGAN PLC	0.045%	47.831%
387	BEST BUY CO INC	0.045%	47.876%
388	ENBRIDGE INC SR UNSECURED 07/22 2.9	0.045%	47.920%
389	CHEVRON CORP SR UNSECURED 11/20 2.419	0.044%	47.964%
390	TFI INTERNATION	0.044%	48.009%
391	GENERAL ELECTRI	0.044%	48.053%
392	ALLSTATE CORP COMMON STOCK USD.01	0.044%	48.097%
393	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.044%	48.141%
394	WESTPAC BANKING	0.044%	48.185%
395	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.044%	48.228%
396	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	0.043%	48.272%
397	WESTJET AIRLINE	0.043%	48.315%
398	WHITECAP RESOUR	0.043%	48.359%
399	JOHNSON CONTROL	0.043%	48.402%
400	KBC GROEP NV	0.043%	48.445%
401	IBERDROLA SA	0.043%	48.488%
402	DISCOVER FINL S	0.043%	48.532%
403	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.043%	48.575%
404	METHANEX CORP COMMON STOCK	0.043%	48.618%
405	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	0.043%	48.660%
406	KINDER MORGAN INC COMMON STOCK USD.01	0.043%	48.703%
407	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.042%	48.745%
408	UBS GROUP	0.042%	48.787%
409	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	0.042%	48.830%
410	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.042%	48.871%
411	ALTRIA GROUP INC COMMON STOCK USD.333	0.042%	48.913%
412	EMPIRE CO LTD N	0.042%	48.955%
413	CGI GROUP INC CLASS A COMMON STOCK	0.042%	48.997%
414	NOVARTIS AG SPONSORED ADR ADR	0.042%	49.038%
415	PAN AMERICAN SILVER CORP COMMON STOCK	0.042%	49.080%
416	B2GOLD CORP COM	0.042%	49.122%
417	DANAHER CORP COMMON STOCK USD.01	0.042%	49.163%
418	MOLSONCOORS-B-U	0.042%	49.205%
419	SPAIN GOVERNMEN	0.041%	49.246%
420	SEVEN GENERATIO	0.041%	49.288%
421	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.041%	49.329%
422	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.041%	49.370%
423	BP CAPITAL MARK	0.041%	49.412%
424	ENGIE	0.041%	49.453%
425	SONY CORP	0.041%	49.494%
426	SUMITOMO MITSUI	0.041%	49.535%
427	CIGNA CORP SR UNSECURED 02/22 4	0.041%	49.576%
428	AGNICO EAGLE MINES LTD COMMON STOCK	0.041%	49.617%
429	AMGEN INC 1.25%	0.041%	49.658%
430	TOYOTA MOTOR CO	0.041%	49.699%
431	SANOFI-AVENTIS	0.041%	49.739%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
432	BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	0.040%	49.780%
433	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.040%	49.820%
434	COUNCIL OF EURO	0.040%	49.860%
435	DAIWA SECS GROU	0.040%	49.900%
436	CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	0.040%	49.940%
437	INTESA SANPAOLO	0.040%	49.980%
438	COSTCO WHOLESAL	0.040%	50.020%
439	INTESA SANPAOLO	0.040%	50.060%
440	STANDARD BANK G	0.040%	50.099%
441	DOLLARAMA INC	0.039%	50.139%
442	BB+T CORP COMMON STOCK USD5.0	0.039%	50.178%
443	SNC-LAVALIN GRO	0.039%	50.218%
444	COTT CORP	0.039%	50.257%
445	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	0.039%	50.296%
446	WHEATON PRECIOUS METALS CORP COMMON STOCK	0.039%	50.335%
447	IMPERIAL OIL LTD COMMON STOCK	0.039%	50.375%
448	METLIFE INC COMMON STOCK USD.01	0.039%	50.414%
449	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	0.039%	50.453%
450	CORNING INC COMMON STOCK USD.5	0.039%	50.491%
451	NIKE INC CL B COMMON STOCK USD1.0	0.039%	50.530%
452	EUROPEAN FIN ST	0.039%	50.569%
453	FIAT CHRYSLER A	0.039%	50.607%
454	TESCO PLC	0.038%	50.646%
455	EATON CORP PLC	0.038%	50.684%
456	CAE INC COMMON STOCK	0.038%	50.722%
457	DIGITAL REALTY	0.038%	50.760%
458	UPM-KYMMENE OYJ	0.038%	50.799%
459	CME GROUP INC COMMON STOCK USD.01	0.038%	50.837%
460	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.038%	50.875%
461	CMNWLTH BK OF A	0.038%	50.913%
462	CSX CORP	0.038%	50.951%
463	SOUTHWEST AIRLI	0.038%	50.989%
464	PACCAR INC	0.038%	51.026%
465	BANK TOKYO-MITS	0.038%	51.064%
466	ROGERS COMMUNICATIONS INC B COMMON STOCK	0.038%	51.101%
467	HUBBAY MINERALS INC COMMON STOCK NPV	0.038%	51.139%
468	MCKESSON CORP.	0.037%	51.176%
469	TOYOTA MOTOR CR	0.037%	51.214%
470	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	0.037%	51.251%
471	ENBRIDGE	0.037%	51.288%
472	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	0.037%	51.325%
473	ITAU UNIBANCO S	0.037%	51.363%
474	UNEDIC ASSEO 1.	0.037%	51.399%
475	NORDEA BANK AB	0.037%	51.436%
476	CHINA MOBILE LT	0.037%	51.472%
477	AVALONBAY COMMUNITIES INC REIT USD.01	0.037%	51.509%
478	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.036%	51.545%
479	ENI S.P.A.	0.036%	51.581%
480	ONTARIO(PROV OF	0.036%	51.618%
481	ASSIC GENERALI	0.036%	51.654%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
482	ALLIANZ SE SPON ADR ADR	0.036%	51.690%
483	MUNICIPALITY FI	0.036%	51.726%
484	FIFTH THIRD BAN	0.036%	51.762%
485	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.036%	51.798%
486	EBAY INC	0.036%	51.833%
487	SOFTBANK CORP	0.036%	51.869%
488	SIEMENS AG	0.036%	51.905%
489	STATOIL ASA COMPANY GUAR 01/24 2.65	0.035%	51.940%
490	WESTERN DIGITAL	0.035%	51.976%
491	TMX GROUP LTD	0.035%	52.011%
492	WSP GLOBAL INC	0.035%	52.046%
493	THOMSON REUTERS CORP COMMON STOCK	0.035%	52.081%
494	EQUITY RESIDENT	0.035%	52.117%
495	BOMBARDIER INC	0.035%	52.152%
496	DOVER CORP	0.035%	52.187%
497	LLOYDS BANKING	0.035%	52.222%
498	JX HOLDINGS INC	0.035%	52.257%
499	LVMH MOET HENNE	0.035%	52.292%
500	BOOKING HOLDINGS INC COMMON STOCK USD.008	0.035%	52.327%
501	DANSKE BANK A/S	0.035%	52.362%
502	OESTERREIC KONT	0.035%	52.396%
503	RAYTHEON COMPANY COMMON STOCK USD.01	0.034%	52.431%
504	TOTAL CAPITAL I	0.034%	52.465%
505	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.034%	52.499%
506	DEUTSCHE BANK A	0.034%	52.534%
507	ING GROEP NV	0.034%	52.568%
508	PEUGEOT SA	0.034%	52.603%
509	WOODSIDE PETROL	0.034%	52.637%
510	SEVEN & I HOLDI	0.034%	52.671%
511	SOC GENERALE	0.034%	52.705%
512	ONEOK INC COMPANY GUAR 02/22 4.25	0.034%	52.739%
513	XCEL ENERGY INC SR UNSECURED 03/21 2.4	0.034%	52.773%
514	ITALY BUONI POL	0.034%	52.807%
515	HUSKY ENERGY IN	0.034%	52.841%
516	GILDAN ACTIVEWEAR INC COMMON STOCK	0.034%	52.875%
517	ACCENTURE PLC A	0.034%	52.909%
518	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	0.034%	52.943%
519	CK HUTCHINSON H	0.034%	52.977%
520	NUCOR CORP	0.034%	53.011%
521	DIAGEO PLC ADR	0.034%	53.044%
522	MICROSOFT CORP SR UNSECURED 02/22 2.4	0.034%	53.078%
523	EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	0.034%	53.112%
524	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	0.034%	53.145%
525	KREDITANST FUR	0.034%	53.179%
526	PROGRESSIVE CORP COMMON STOCK USD1.0	0.033%	53.212%
527	AXA	0.033%	53.246%
528	KIRKLAND LAKE G	0.033%	53.279%
529	APPLE INC SR UNSECURED 05/22 2.3	0.033%	53.312%
530	ANDEAVOR COMMON STOCK USD.167	0.033%	53.346%
531	EOG RESOURCES	0.033%	53.379%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
532	PROVINCE OF ONT	0.033%	53.412%
533	BOSTON PROPERTIES INC REIT USD.01	0.033%	53.445%
534	BANK OF AMERICA	0.033%	53.478%
535	APPLE INC SR UNSECURED 09/22 2.1	0.033%	53.511%
536	DAVITA INC COMMON STOCK USD.001	0.033%	53.544%
537	KONINKLIJKE AHO	0.033%	53.577%
538	GLAXOSMITHKLINE	0.033%	53.610%
539	GOLDCORP INC SR UNSECURED 06/21 3.625	0.033%	53.643%
540	SUNTRUST BANKS	0.033%	53.676%
541	ANGLO AMERICAN	0.033%	53.709%
542	AIR PRODS & CHE	0.033%	53.741%
543	AKZO NOBEL NV	0.033%	53.774%
544	RIO TINTO	0.033%	53.807%
545	CELGENE CORP SR UNSECURED 08/22 3.55	0.033%	53.839%
546	WELLTOWER INC REIT USD1.0	0.033%	53.872%
547	EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	0.033%	53.904%
548	SKANDINAVISKA E	0.033%	53.937%
549	TOTAL CAPITAL C	0.032%	53.969%
550	UNILEVER NV 0.5	0.032%	54.002%
551	LAURENTIAN BANK	0.032%	54.034%
552	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	0.032%	54.067%
553	SCHWAB(CHARLES)	0.032%	54.099%
554	HYNIX SEMICONDU	0.032%	54.131%
555	MGM MIRAGE INC	0.032%	54.164%
556	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	0.032%	54.196%
557	BANK OF CHINA L	0.032%	54.228%
558	CANFOR CORPORAT	0.032%	54.261%
559	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	0.032%	54.293%
560	ASTRAZENECA PLC SPONS ADR ADR	0.032%	54.325%
561	SBA COMMUNICATIONS CORP REIT USD.01	0.032%	54.357%
562	NOVO-NORDISK AS	0.032%	54.389%
563	CONTINENTAL AG	0.032%	54.421%
564	ACTAVIS INC COMPANY GUAR 10/22 3.25	0.032%	54.453%
565	TOURMALINE OIL	0.032%	54.485%
566	PARKLAND FUEL C	0.032%	54.517%
567	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	0.032%	54.549%
568	LOCKHEED MARTIN	0.032%	54.581%
569	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.032%	54.613%
570	TELEFONICA EMIS	0.032%	54.645%
571	MIZUHO FINANCA	0.032%	54.677%
572	DEXIA CREDIT LO	0.032%	54.709%
573	MIZUHO FINANCA	0.032%	54.740%
574	JOHN DEERE CAP	0.032%	54.772%
575	APPLIED MATERIALS INC COMMON STOCK USD.01	0.032%	54.804%
576	OPEN TEXT CORPO	0.032%	54.836%
577	ROCKWELL COLLIN	0.032%	54.867%
578	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	0.032%	54.899%
579	BHP BILLITON PL	0.032%	54.931%
580	GEN DYNAMICS CO	0.032%	54.962%
581	BPCE SA COMPANY GUAR 04/24 4	0.032%	54.994%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
582	RELIANCE INDS	0.032%	55.025%
583	HON HAI PRECISI	0.032%	55.057%
584	KOHL S CORPORATION SR UNSECURED 11/21 4	0.031%	55.088%
585	CANADA HOUSING	0.031%	55.120%
586	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	0.031%	55.151%
587	NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	0.031%	55.183%
588	KREDITANSTALT F	0.031%	55.214%
589	ECOLAB INC 2.37	0.031%	55.245%
590	DANONE SA	0.031%	55.277%
591	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	0.031%	55.308%
592	ALLIANZ AG	0.031%	55.339%
593	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	0.031%	55.370%
594	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.031%	55.401%
595	ORIX CORP	0.031%	55.433%
596	STATOIL ASA	0.031%	55.464%
597	LENNAR CORP CL	0.031%	55.495%
598	KOHL S CORPORATI	0.031%	55.526%
599	VINCI SA	0.031%	55.556%
600	BIOGEN IDEC INC	0.031%	55.587%
601	CHINA O/SEAS LA	0.031%	55.618%
602	CREDIT SUISSE G	0.031%	55.649%
603	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.031%	55.680%
604	H&R REIT UNITS	0.031%	55.710%
605	MITSUBISHI CHEM	0.031%	55.741%
606	UNICREDIT SPA	0.031%	55.772%
607	MYLAN INC/PA	0.031%	55.802%
608	ALGONQUIN POWER + UTILITIES COMMON STOCK	0.031%	55.833%
609	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	0.030%	55.863%
610	LINK R/EST INVE	0.030%	55.894%
611	XPO LOGISTICS INC COMMON STOCK USD.001	0.030%	55.924%
612	MACY S INC COMMON STOCK USD.01	0.030%	55.955%
613	TAIWAN SEMICOND	0.030%	55.985%
614	ROCKWELL COLLIN	0.030%	56.015%
615	EASTMAN CHEMICA	0.030%	56.045%
616	BMW US CAPITAL	0.030%	56.075%
617	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.030%	56.105%
618	KROGER CO	0.030%	56.135%
619	SCHNEIDER SA	0.030%	56.165%
620	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	0.030%	56.195%
621	RIOCAN REAL EST	0.030%	56.225%
622	CONCHO RESOURCE	0.030%	56.255%
623	MOSAIC CO SR UNSECURED 11/21 3.75	0.030%	56.285%
624	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	0.030%	56.314%
625	COMPAGNIE DE SA	0.030%	56.344%
626	LEAR CORP	0.030%	56.374%
627	T MOBILE US INC COMMON STOCK USD.0001	0.030%	56.404%
628	ABN AMRO BANK N	0.030%	56.434%
629	EASTMAN CHEMICA	0.030%	56.463%
630	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	0.030%	56.493%
631	TOKIO MARINE HL	0.029%	56.522%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
632	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	0.029%	56.552%
633	PETROBRAS PFEFE	0.029%	56.581%
634	CHINA EVERGRAND	0.029%	56.610%
635	LIBERTY MUTUAL	0.029%	56.639%
636	TYSON FOODS INC	0.029%	56.668%
637	BRITISH SKY BRO	0.029%	56.697%
638	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.029%	56.726%
639	TRANSALTA CORP COMMON STOCK	0.029%	56.755%
640	ORANGE SA SR UNSECURED 09/21 4.125	0.029%	56.784%
641	VENTAS INC-REIT	0.029%	56.813%
642	RENAULT	0.029%	56.842%
643	INTER PIPELINE	0.029%	56.871%
644	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.029%	56.899%
645	COMCAST CORP COMPANY GUAR 08/25 3.375	0.029%	56.928%
646	BRIDGESTONE COR	0.029%	56.957%
647	NORTHROP GRUMMA	0.029%	56.986%
648	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.029%	57.015%
649	ANADARKO PETROL	0.029%	57.043%
650	STRYKER CORP SR UNSECURED 03/21 2.625	0.029%	57.072%
651	RESTAURANT BRANDS INTERN COMMON STOCK	0.029%	57.101%
652	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.029%	57.129%
653	ARCELORMITTAL	0.029%	57.158%
654	GREAT WEST LIFE	0.029%	57.186%
655	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	0.028%	57.215%
656	DEVON ENERGY CORP COMMON STOCK USD.1	0.028%	57.243%
657	CENTENE CORP COMMON STOCK USD.001	0.028%	57.271%
658	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.028%	57.300%
659	CARNIVAL CORP COMMON STOCK USD.01	0.028%	57.328%
660	MAPLE LEAF FOOD	0.028%	57.356%
661	E.ON SE	0.028%	57.385%
662	MICROSOFT CORP	0.028%	57.413%
663	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.028%	57.441%
664	PTT PUBLIC COMP	0.028%	57.469%
665	ASAHI KASEI COR	0.028%	57.498%
666	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	0.028%	57.526%
667	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	0.028%	57.554%
668	ING GROEP NV 0.	0.028%	57.582%
669	CCL INDS INC CL	0.028%	57.610%
670	AUST & NZ BK GP	0.028%	57.638%
671	BANK OF NY MELL	0.028%	57.665%
672	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.028%	57.693%
673	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.028%	57.721%
674	GEELY AUTOMOBIL	0.028%	57.749%
675	CENTURYLINK INC COMMON STOCK USD1.0	0.028%	57.776%
676	STATE STREET CORP COMMON STOCK USD1.0	0.028%	57.804%
677	PANASONIC CORP	0.028%	57.831%
678	DEERE + CO COMMON STOCK USD1.0	0.027%	57.859%
679	OCEANAGOLD CORP	0.027%	57.886%
680	SOLVAY	0.027%	57.913%
681	NEW GOLD INC COMMON STOCK	0.027%	57.941%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
682	AIR LIQUIDE(L)	0.027%	57.968%
683	STANTEC INC COMMON STOCK	0.027%	57.995%
684	TURQUOISE HILL RESOURCES LTD COMMON STOCK	0.027%	58.023%
685	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	0.027%	58.050%
686	PRICELINE GROUP	0.027%	58.077%
687	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	0.027%	58.104%
688	VOLVO AB	0.027%	58.131%
689	STARBUCKS CORP	0.027%	58.158%
690	WESTFIELD CORP	0.027%	58.185%
691	TOROMONT INDS L	0.027%	58.212%
692	KREDITANST FUER	0.027%	58.239%
693	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	0.027%	58.266%
694	MTN GROUP LTD	0.027%	58.292%
695	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.027%	58.319%
696	ASHLAND LLC COMPANY GUAR 08/22 4.75	0.027%	58.346%
697	DOLLAR TREE INC	0.027%	58.372%
698	WILLIAMS COS IN	0.027%	58.399%
699	ENEL S.p.A.	0.026%	58.425%
700	ROLLS-ROYCE GRO	0.026%	58.452%
701	SCENTRE GROUP	0.026%	58.478%
702	CI FINANCIAL CO	0.026%	58.505%
703	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	0.026%	58.531%
704	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.026%	58.557%
705	GENWORTH MI CAN	0.026%	58.584%
706	CARDINAL HEALTH	0.026%	58.610%
707	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	0.026%	58.636%
708	COMMONWEALTH BA	0.026%	58.663%
709	DENMARK GOVERNMENT	0.026%	58.689%
710	DSV A/S	0.026%	58.715%
711	ALAMOS GOLD INC CLASS A COMMON STOCK	0.026%	58.742%
712	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	0.026%	58.768%
713	ONEX CORP SUB V	0.026%	58.794%
714	COCA COLA CO/THE SR UNSECURED 05/22 2.2	0.026%	58.820%
715	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	0.026%	58.846%
716	EURO FIN STABIL	0.026%	58.872%
717	ALLY FINANCIAL INC COMMON STOCK USD.1	0.026%	58.899%
718	PHILLIPS 66 COMMON STOCK	0.026%	58.925%
719	ESSEX PROP TRUS	0.026%	58.951%
720	APPLE INC SR UNSECURED 02/27 3.35	0.026%	58.977%
721	INGERSOLL-RAND	0.026%	59.002%
722	MACQUARIE GP LT	0.026%	59.028%
723	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	0.026%	59.054%
724	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.026%	59.080%
725	AT&T INC 1.45%	0.026%	59.105%
726	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.026%	59.131%
727	TRANSCONTINENTA	0.026%	59.157%
728	NEXTERA ENERGY INC COMMON STOCK USD.01	0.026%	59.182%
729	INFOSYS TECHNOL	0.025%	59.208%
730	INTERFOR CORP	0.025%	59.233%
731	ELI LILLY + CO COMMON STOCK	0.025%	59.259%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
732	SINGAPORE GOVT	0.025%	59.284%
733	PHILLIPS 66 COMPANY GUAR 04/22 4.3	0.025%	59.309%
734	ADOBE SYSTEMS I	0.025%	59.334%
735	SAPUTO GROUP IN	0.025%	59.360%
736	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.025%	59.385%
737	INTACT FINANCIA	0.025%	59.410%
738	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	0.025%	59.435%
739	GAP INC	0.025%	59.460%
740	CANADIAN APARTM	0.025%	59.485%
741	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.025%	59.510%
742	BARCLAYS AFRICA	0.025%	59.535%
743	SIKA FINANZ AG	0.025%	59.560%
744	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.025%	59.585%
745	TEXTRON INC COMMON STOCK USD.125	0.025%	59.610%
746	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	0.025%	59.635%
747	WHIRLPOOL CORP	0.025%	59.660%
748	DR HORTON INC COMMON STOCK USD.01	0.025%	59.685%
749	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	0.025%	59.710%
750	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	0.025%	59.734%
751	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.025%	59.759%
752	STANDARD CHARTE	0.025%	59.784%
753	RWE AG (NEU)	0.025%	59.808%
754	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	0.025%	59.833%
755	REALTY INCOME C	0.025%	59.858%
756	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	0.025%	59.882%
757	DEUTSCHE LUFTHA	0.025%	59.907%
758	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	0.025%	59.931%
759	OP CORPORATE BA	0.025%	59.956%
760	AMERISOURCEBERG	0.024%	59.980%
761	UTD PARCEL SERV	0.024%	60.005%
762	ALTAGAS LTD	0.024%	60.029%
763	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	0.024%	60.054%
764	LLOYDS BANKING	0.024%	60.078%
765	TIME WARNER INC	0.024%	60.102%
766	METRO INC	0.024%	60.127%
767	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	0.024%	60.151%
768	LLOYDS BANKING	0.024%	60.175%
769	ANIXTER INC COMPANY GUAR 10/21 5.125	0.024%	60.199%
770	NESTE OIL OYJ	0.024%	60.224%
771	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.024%	60.248%
772	HARRIS CORP	0.024%	60.272%
773	NORDEA AB	0.024%	60.296%
774	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	0.024%	60.320%
775	ACTIVISION BLIZ	0.024%	60.344%
776	LOWE'S COS INC	0.024%	60.369%
777	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	0.024%	60.393%
778	BCO BILBAO VIZC	0.024%	60.417%
779	STORA ENSO OYJ	0.024%	60.441%
780	NOKIA OYJ SR UNSECURED 06/22 3.375	0.024%	60.465%
781	KELLOGG CO 0.8%	0.024%	60.489%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
782	MITSUBISHI UFJ	0.024%	60.513%
783	SUPERIOR PLUS C	0.024%	60.537%
784	SWISS RE AG	0.024%	60.561%
785	DETOUR GOLD COR	0.024%	60.585%
786	REGIONS FINANCI	0.024%	60.609%
787	M + T BANK CORP COMMON STOCK USD.5	0.024%	60.633%
788	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	0.024%	60.657%
789	WALGREEN CO COMPANY GUAR 09/22 3.1	0.024%	60.681%
790	SVENSKA HANDELS	0.024%	60.705%
791	PETROBRAS COMMO	0.024%	60.729%
792	PNC BANK NA 2.6	0.024%	60.753%
793	EATON CORP COMPANY GUAR 11/22 2.75	0.024%	60.776%
794	DOVER CORP	0.024%	60.800%
795	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	0.024%	60.824%
796	CUMMINS INC	0.024%	60.848%
797	QUEST DIAGNOSTI	0.024%	60.871%
798	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	0.024%	60.895%
799	LINDE AG	0.024%	60.919%
800	ENERFLEX LTD	0.024%	60.942%
801	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	0.024%	60.966%
802	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	0.024%	60.990%
803	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	0.024%	61.013%
804	CRH	0.024%	61.037%
805	SUNTRUST BANK SR UNSECURED 08/22 2.45	0.024%	61.060%
806	DEUTSCHE BANK A	0.024%	61.084%
807	KOMATSU	0.024%	61.107%
808	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	0.024%	61.131%
809	NETAPP INC.	0.023%	61.154%
810	MULLEN GROUP LT	0.023%	61.178%
811	HOST HOTELS &	0.023%	61.201%
812	CNOOC LTD	0.023%	61.224%
813	KDDI CORP	0.023%	61.248%
814	BAXTER INTL INC	0.023%	61.271%
815	INTL BANK FOR R	0.023%	61.294%
816	MITSUBISHI ELEC	0.023%	61.318%
817	LG Electronics	0.023%	61.341%
818	REPSOL SA	0.023%	61.364%
819	CHINA PETROLEUM	0.023%	61.387%
820	GGP INC REIT USD.01	0.023%	61.410%
821	ARCHER DANIELS	0.023%	61.434%
822	SCOTTISH AND SO	0.023%	61.457%
823	ING BANK	0.023%	61.480%
824	VIACOM INC CLASS B COMMON STOCK USD.001	0.023%	61.503%
825	LEGG MASON INC SR UNSECURED 03/26 4.75	0.023%	61.526%
826	CBRE GROUP INC A COMMON STOCK USD.01	0.023%	61.549%
827	OMNICOM GROUP I	0.023%	61.572%
828	OLD MUTUAL PLC	0.023%	61.595%
829	SHIN-ETSU CHEM	0.023%	61.618%
830	MUNCHENER RUCKV	0.023%	61.641%
831	UTD RENTALS INC	0.023%	61.663%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
832	SASOL	0.023%	61.686%
833	KEYERA CORP	0.023%	61.709%
834	AGEAS	0.023%	61.732%
835	CELESTICA INC COMMON STOCK NPV	0.023%	61.754%
836	CA INC COMMON STOCK USD.1	0.023%	61.777%
837	NOKIA CORP	0.023%	61.800%
838	PETROCHINA CO	0.023%	61.823%
839	TAPESTRY INC COMMON STOCK USD.01	0.023%	61.845%
840	KROGER CO SR UNSECURED 04/22 3.4	0.023%	61.868%
841	COUNTRY GARDEN	0.023%	61.890%
842	AVIVA PLC	0.023%	61.913%
843	OVERSEA-CHINESE	0.022%	61.935%
844	US BANCORP SR UNSECURED 01/24 3.7	0.022%	61.958%
845	CELGENE CORP	0.022%	61.980%
846	COCA-COLA EUROP	0.022%	62.003%
847	BEST BUY CO INC	0.022%	62.025%
848	VERMILION ENERGY INC COMMON STOCK	0.022%	62.048%
849	CA INC SR UNSECURED 03/27 4.7	0.022%	62.070%
850	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.022%	62.092%
851	HARTFORD FINANC	0.022%	62.115%
852	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	0.022%	62.137%
853	EMERA INC.	0.022%	62.159%
854	WOLTERS KLUWERS	0.022%	62.182%
855	NATIONWIDE B/S	0.022%	62.204%
856	HORMEL FOODS CORP COMMON STOCK USD.01465	0.022%	62.226%
857	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.022%	62.248%
858	STEEL DYNAMICS INC COMMON STOCK USD.005	0.022%	62.270%
859	NEWMONT MINING CORP COMMON STOCK USD1.6	0.022%	62.292%
860	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.022%	62.314%
861	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.022%	62.336%
862	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	0.022%	62.358%
863	CHINA MOBILE	0.022%	62.380%
864	MITSUI & CO	0.022%	62.402%
865	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.022%	62.424%
866	ARKEMA	0.022%	62.446%
867	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	0.022%	62.468%
868	NORWEGIAN CRUIS	0.022%	62.490%
869	ELECTRICITE DE	0.022%	62.512%
870	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.022%	62.534%
871	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.022%	62.556%
872	ECOLAB INC COMMON STOCK USD1.0	0.022%	62.578%
873	TIME WARNER CABLE LLC SR SECURED 02/20 5	0.022%	62.600%
874	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.022%	62.621%
875	IGM FINANCIAL I	0.022%	62.643%
876	IQVIA HOLDINGS INC COMMON STOCK USD.01	0.022%	62.665%
877	COCA-COLA CO	0.022%	62.687%
878	KEY BANK NA SR UNSECURED 06/25 3.3	0.022%	62.708%
879	ROLLS ROYCE	0.022%	62.730%
880	NORDSTROM INC SR UNSECURED 05/20 4.75	0.022%	62.752%
881	MARTINREA INTER	0.022%	62.773%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
882	PERSIMMON PLC	0.022%	62.795%
883	STRYKER CORP	0.022%	62.817%
884	AMETEK INC COMMON STOCK USD.01	0.022%	62.838%
885	OSISKO GOLD ROYALTIES LTD COMMON STOCK	0.022%	62.860%
886	RADIANT OPTO EL	0.021%	62.881%
887	REPUBLIC SERVIC	0.021%	62.903%
888	HOUSING DEVEL F	0.021%	62.924%
889	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.021%	62.945%
890	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.021%	62.967%
891	VIDEOTRON LTD COMPANY GUAR 07/22 5	0.021%	62.988%
892	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.021%	63.009%
893	STMICROELECTRON	0.021%	63.031%
894	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.021%	63.052%
895	CENTERRA GOLD INC COMMON STOCK	0.021%	63.073%
896	HUNTSMAN CORP COMMON STOCK USD.01	0.021%	63.095%
897	GOODYEAR TIRE &	0.021%	63.116%
898	DANONE S.A. COM	0.021%	63.137%
899	BK NED GEMEENTE	0.021%	63.159%
900	HUNTINGTON BANC	0.021%	63.180%
901	ASHTREAD GROUP	0.021%	63.201%
902	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	0.021%	63.222%
903	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	0.021%	63.244%
904	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.021%	63.265%
905	PREMIUM BRANDS	0.021%	63.286%
906	BLUESCOPE STEEL	0.021%	63.307%
907	FIRSTSERVICE CORP COMMON STOCK	0.021%	63.328%
908	KEYCORP	0.021%	63.349%
909	AT+T INC SR UNSECURED 05/25 3.4	0.021%	63.370%
910	THERMO FISHER S	0.021%	63.392%
911	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	0.021%	63.413%
912	NORTHERN TRUST	0.021%	63.434%
913	VOLKSWAGEN LEAS	0.021%	63.455%
914	CANON INC	0.021%	63.476%
915	NETFLIX INC COMMON STOCK USD.001	0.021%	63.497%
916	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.021%	63.518%
917	NUVISTA ENERGY	0.021%	63.539%
918	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	0.021%	63.560%
919	COLLIERS INTERNATIONAL GROUP COMMON STOCK	0.021%	63.581%
920	PRUDENTIAL ADR	0.021%	63.602%
921	BOUYGUES	0.021%	63.623%
922	RAGING RIVER EX	0.021%	63.644%
923	ANALOG DEVICES INC COMMON STOCK USD.167	0.021%	63.665%
924	GIBSON ENERGY I	0.021%	63.685%
925	SPARK INFRASTRU	0.021%	63.706%
926	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.021%	63.727%
927	BOLIDEN AB	0.021%	63.748%
928	LEGAL & GENERAL	0.021%	63.769%
929	WESTROCK CO COMMON STOCK	0.021%	63.789%
930	KOMMUNEKREDIT	0.021%	63.810%
931	COGECO COMMUNIC	0.021%	63.831%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
932	UNILEVER NV	0.021%	63.852%
933	ARCONIC INC SR UNSECURED 02/22 5.87	0.021%	63.872%
934	VORNADO REALTY TRUST REIT USD.04	0.021%	63.893%
935	TELEFONICA SA	0.021%	63.914%
936	DEN DANSKE BANK	0.021%	63.934%
937	HSBC HOLDINGS P	0.021%	63.955%
938	KOMMUNINVEST I	0.021%	63.976%
939	SWISSCOM AG	0.020%	63.996%
940	MITSUBISHI HVY	0.020%	64.017%
941	PRAXAIR STK	0.020%	64.037%
942	CALPINE CORP	0.020%	64.057%
943	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	0.020%	64.078%
944	AUTOLIV INC	0.020%	64.098%
945	UTD TECHNOLOGIE	0.020%	64.119%
946	KONINKLIJKE PHILIPS NVR NY NY REG SHRS	0.020%	64.139%
947	CNOOC LTD	0.020%	64.159%
948	ALLIED PPTY,REI	0.020%	64.180%
949	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	0.020%	64.200%
950	ENEL FINANCE IN	0.020%	64.220%
951	WESFARMERS LTD	0.020%	64.241%
952	GE CAPITAL EURO	0.020%	64.261%
953	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.020%	64.281%
954	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.020%	64.301%
955	MITSUBISHI UFJ FINL SPON ADR ADR	0.020%	64.321%
956	FLEXTRONICS INT	0.020%	64.341%
957	INVESCO LTD COMMON STOCK USD.2	0.020%	64.362%
958	SECURE ENERGY S	0.020%	64.382%
959	SOUTHERN CO SR UNSECURED 06/20 2.75	0.020%	64.402%
960	ASAHI GLASS CO	0.020%	64.422%
961	CHINA COMMUNICA	0.020%	64.442%
962	PARAMOUNT RESOU	0.020%	64.462%
963	BHP BILLITON FI	0.020%	64.482%
964	LKQ CORP COMMON STOCK USD.01	0.020%	64.502%
965	ETRADE FINANCA	0.020%	64.522%
966	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001	0.020%	64.542%
967	BORALEX INC CL	0.020%	64.562%
968	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.020%	64.582%
969	DUKE ENERGY CORP COMMON STOCK USD.001	0.020%	64.602%
970	RUSSEL METALS I	0.020%	64.622%
971	LYONDELLBASELL	0.020%	64.642%
972	OWENS CORNING COMMON STOCK USD.001	0.020%	64.662%
973	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	0.020%	64.682%
974	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.020%	64.701%
975	MITSUBISHI UFJ	0.020%	64.721%
976	GEN DYNAMICS CO	0.020%	64.741%
977	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.020%	64.761%
978	TAHOE RESOURCES INC COMMON STOCK	0.020%	64.780%
979	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.020%	64.800%
980	ZIMMER HLDGS IN	0.020%	64.820%
981	PAREX RESOURCES	0.020%	64.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
982	NEW FLYER COMMO	0.020%	64.859%
983	APACHE CORP COMMON STOCK USD.625	0.020%	64.878%
984	MICROSEMI	0.020%	64.898%
985	LIBERTY MUTUAL	0.019%	64.917%
986	CHINA RES BEIJI	0.019%	64.937%
987	NATIONWIDE BLDG	0.019%	64.956%
988	LANXESS	0.019%	64.976%
989	MARSH & MCLENNA	0.019%	64.995%
990	AMEREN CORP SR UNSECURED 11/20 2.7	0.019%	65.014%
991	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.019%	65.034%
992	HARRIS CORPORATION SR UNSECURED 04/20 2.7	0.019%	65.053%
993	TELECOM ITALIA	0.019%	65.072%
994	CANADIAN REAL E	0.019%	65.092%
995	ERICSSON LM SR UNSECURED 05/22 4.125	0.019%	65.111%
996	WH GROUP LTD	0.019%	65.130%
997	VOLKSWAGEN LEAS	0.019%	65.149%
998	DEXIA CREDIT LO	0.019%	65.168%
999	GOODMAN GROUP	0.019%	65.188%
1000	GLAXOSMITHKLINE PLC SPON ADR ADR	0.019%	65.207%
1001	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	0.019%	65.226%
1002	COCA COLA CO/THE SR UNSECURED 09/21 3.3	0.019%	65.245%
1003	MID AMERICA APARTMENT COMM REIT USD.01	0.019%	65.264%
1004	LAM RESEARCH CORP COMMON STOCK USD.001	0.019%	65.283%
1005	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.019%	65.302%
1006	STRYKER CORP SR UNSECURED 05/24 3.375	0.019%	65.321%
1007	NIPPON STEEL CO	0.019%	65.340%
1008	COMERICA INC	0.019%	65.359%
1009	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.019%	65.378%
1010	MTU AERO ENGINE	0.019%	65.397%
1011	INGREDION INC COMMON STOCK USD.01	0.019%	65.416%
1012	NETEASE INC ADR ADR USD.0001	0.019%	65.435%
1013	TELIASONERA AB	0.019%	65.454%
1014	CENOVUS ENERGY INC SR UNSECURED 08/22 3	0.019%	65.473%
1015	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.019%	65.492%
1016	THERMO FISHER S	0.019%	65.510%
1017	LABRADOR IRON O	0.019%	65.529%
1018	REINSURANCE GRO	0.019%	65.548%
1019	BECTON DICKINSON	0.019%	65.567%
1020	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01	0.019%	65.585%
1021	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.019%	65.604%
1022	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	0.019%	65.623%
1023	L BRANDS INC COMPANY GUAR 02/22 5.625	0.019%	65.641%
1024	SHOWA DENKO KK	0.019%	65.660%
1025	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.019%	65.678%
1026	MEG ENERGY CORP	0.019%	65.697%
1027	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.019%	65.716%
1028	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.019%	65.734%
1029	AEON CO., LTD	0.019%	65.753%
1030	ARAMARK COMMON STOCK USD.01	0.019%	65.771%
1031	MYLAN NV 3.125%	0.019%	65.790%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1032	GKN PLC	0.019%	65.808%
1033	EXTRA SPACE STO	0.018%	65.827%
1034	SMART REAL ESTA	0.018%	65.845%
1035	GRAN TIERRA ENE	0.018%	65.864%
1036	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.018%	65.882%
1037	BPCE	0.018%	65.901%
1038	KONINKLIJKE DSM	0.018%	65.919%
1039	BARCLAYS PLC 1.	0.018%	65.937%
1040	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.018%	65.956%
1041	COOPERATIEVE RA	0.018%	65.974%
1042	METLIFE INC SR UNSECURED 04/24 3.6	0.018%	65.993%
1043	JPMORGAN CHASE	0.018%	66.011%
1044	DEUTSCHE POST A	0.018%	66.029%
1045	ROYAL MAIL PLC-	0.018%	66.048%
1046	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	0.018%	66.066%
1047	UBISOFT ENTERTA	0.018%	66.084%
1048	CIE FINANCIERE	0.018%	66.102%
1049	KELLOGG CO 4% 1	0.018%	66.121%
1050	UNILEVER NV	0.018%	66.139%
1051	HCP INC.	0.018%	66.157%
1052	FISCHER(GEORG)A	0.018%	66.176%
1053	SBERBANK OF RUS	0.018%	66.194%
1054	ELEMENT FINANCI	0.018%	66.212%
1055	DOMINION RES(VI	0.018%	66.230%
1056	SUMITOMO MITSUI	0.018%	66.249%
1057	SUMITOMO CHEMIC	0.018%	66.267%
1058	HALLIBURTON CO	0.018%	66.285%
1059	JM SMUCKER CO/THE COMMON STOCK	0.018%	66.303%
1060	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.018%	66.322%
1061	TOTAL SA SPON ADR ADR	0.018%	66.340%
1062	BORGWARNER INC COMMON STOCK USD.01	0.018%	66.358%
1063	QUEBECOR INC 'B	0.018%	66.376%
1064	GECINA SA	0.018%	66.394%
1065	NATIONAL AUSTRA	0.018%	66.413%
1066	PULTEGROUP INC COMPANY GUAR 03/21 4.25	0.018%	66.431%
1067	LAFARGEHOLCIM L	0.018%	66.449%
1068	BAXTER INTL INC	0.018%	66.467%
1069	SUZUKI MOTOR CO	0.018%	66.485%
1070	ADECCO SA	0.018%	66.503%
1071	CA INC 3.6% 01A	0.018%	66.521%
1072	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.018%	66.540%
1073	SPIRIT AEROSYST	0.018%	66.558%
1074	FORTESCUE METAL	0.018%	66.576%
1075	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.018%	66.594%
1076	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.018%	66.611%
1077	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.018%	66.629%
1078	WESTERN FOREST	0.018%	66.647%
1079	MICHAEL KORS HO	0.018%	66.665%
1080	EXCHANGE INCOME	0.018%	66.683%
1081	GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	0.018%	66.701%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1082	TWITTER INC COMMON STOCK USD.000005	0.018%	66.719%
1083	MORGAN STANLEY SR UNSECURED 08/21 3.125	0.018%	66.737%
1084	GENUINE PARTS C	0.018%	66.755%
1085	SHOPIFY INC CLASS A COMMON STOCK	0.018%	66.773%
1086	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.018%	66.791%
1087	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.018%	66.809%
1088	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.018%	66.826%
1089	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	0.018%	66.844%
1090	AES CORP/VA SR UNSECURED 07/21 7.375	0.018%	66.862%
1091	BP PLC SPONS ADR ADR	0.018%	66.879%
1092	NIELSEN HOLDING	0.018%	66.897%
1093	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.018%	66.915%
1094	ECN CAPITAL COR	0.018%	66.932%
1095	WESTPAC BANKING	0.018%	66.950%
1096	SL GREEN REALTY	0.018%	66.968%
1097	US dollar - Lon	0.018%	66.985%
1098	HOLOGIC INC COMMON STOCK USD.01	0.018%	67.003%
1099	SANDSTORM GOLD	0.018%	67.020%
1100	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.018%	67.038%
1101	HYATT HOTELS CO	0.017%	67.055%
1102	LINCOLN NATL CO	0.017%	67.073%
1103	TJX COS INC	0.017%	67.090%
1104	ALCOA CORP COMMON STOCK USD.01	0.017%	67.108%
1105	BRITISH LAND CO	0.017%	67.125%
1106	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	0.017%	67.142%
1107	HP INC COMMON STOCK USD.01	0.017%	67.160%
1108	FIRSTSTRAND LIMIT	0.017%	67.177%
1109	NORTHLAND POWER	0.017%	67.195%
1110	UNIVERSAL HLTH	0.017%	67.212%
1111	ESSILOR INTERNA	0.017%	67.229%
1112	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.017%	67.247%
1113	SANLAM LIMITED	0.017%	67.264%
1114	CARMAX INC COMMON STOCK USD.5	0.017%	67.281%
1115	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	0.017%	67.299%
1116	MARKEL CORPORATION SR UNSECURED 06/21 5.35	0.017%	67.316%
1117	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.017%	67.333%
1118	GAP INC/THE SR UNSECURED 04/21 5.95	0.017%	67.350%
1119	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.017%	67.367%
1120	BRITISH AMERICAN TOB SP ADR ADR	0.017%	67.385%
1121	LAND SECURITIES	0.017%	67.402%
1122	FNF GROUP TRACKING STK USD.0001	0.017%	67.419%
1123	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	0.017%	67.436%
1124	CURTISS WRIGHT CORP COMMON STOCK USD1.0	0.017%	67.453%
1125	AMP LIMITED	0.017%	67.470%
1126	VF CORP SR UNSECURED 09/21 3.5	0.017%	67.487%
1127	TAKEDA PHARMACE	0.017%	67.505%
1128	CLARIANT AG	0.017%	67.522%
1129	mitsubishi corp	0.017%	67.539%
1130	FIRST HORIZON N	0.017%	67.556%
1131	COLGATE-PALMOLI	0.017%	67.573%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1132	POST HOLDINGS INC COMMON STOCK USD.01	0.017%	67.590%
1133	BANK RAKYAT IND	0.017%	67.607%
1134	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	0.017%	67.624%
1135	ENDEAVOUR MININ	0.017%	67.641%
1136	PRECISION DRILLING CORP COMMON STOCK	0.017%	67.658%
1137	VODAFONE GROUP PLC SP ADR ADR	0.017%	67.675%
1138	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.017%	67.692%
1139	SHAWCOR LTD	0.017%	67.709%
1140	SMURFIT KAPPA P	0.017%	67.726%
1141	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	0.017%	67.743%
1142	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.017%	67.760%
1143	AIRBUS GROUP NV	0.017%	67.777%
1144	CHINA MERCHANTS	0.017%	67.794%
1145	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	0.017%	67.811%
1146	NASDAQ INC SR UNSECURED 06/24 4.25	0.017%	67.828%
1147	FAURECIA	0.017%	67.845%
1148	XEROX CORP COMMON STOCK USD1.0	0.017%	67.862%
1149	US BANK NA/CINC	0.017%	67.879%
1150	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	0.017%	67.896%
1151	T MOBILE USA INC COMPANY GUAR 04/22 4	0.017%	67.913%
1152	LPL FINANCIAL HOLDINGS INC COMMON STOCK	0.017%	67.930%
1153	BALL CORP COMPANY GUAR 03/22 5	0.017%	67.946%
1154	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	0.017%	67.963%
1155	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	0.017%	67.980%
1156	FRESENIUS MEDIC	0.017%	67.997%
1157	MAZDA MOTOR COR	0.017%	68.014%
1158	SEMAFO INC COMM	0.017%	68.031%
1159	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	0.017%	68.048%
1160	ARCELORMITTAL SR UNSECURED 06/20 5.125	0.017%	68.064%
1161	ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	0.017%	68.081%
1162	CSL LIMITED	0.017%	68.098%
1163	CHEVRON CORP SR UNSECURED 05/21 2.1	0.017%	68.115%
1164	PHILIPS ELECTRO	0.017%	68.131%
1165	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	0.017%	68.148%
1166	COTY INC CL A COMMON STOCK USD.01	0.017%	68.165%
1167	TDK CORP	0.017%	68.182%
1168	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	0.017%	68.198%
1169	TAYLOR WIMPEY	0.017%	68.215%
1170	TDC A/S	0.017%	68.232%
1171	AETNA INC 4.125	0.017%	68.248%
1172	KLEPIERRE	0.017%	68.265%
1173	MKS INSTRUMENTS INC COMMON STOCK	0.017%	68.282%
1174	SEGRO PLC	0.017%	68.298%
1175	AMGEN INC SR UNSECURED 11/21 3.875	0.017%	68.315%
1176	VIVENDI SA	0.017%	68.331%
1177	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.017%	68.348%
1178	CARREFOUR SA	0.017%	68.365%
1179	FUJITSU	0.017%	68.381%
1180	LG DISPLAY CO	0.017%	68.398%
1181	SYMANTEC CORP SR UNSECURED 09/20 4.2	0.017%	68.414%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1182	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.017%	68.431%
1183	BANK OF IRELAND	0.017%	68.447%
1184	QEP RESOURCES INC SR UNSECURED 10/22 5.375	0.017%	68.464%
1185	EBAY INC SR UNSECURED 03/22 3.8	0.017%	68.480%
1186	LOEWS CORP COMMON STOCK USD.01	0.017%	68.497%
1187	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	0.017%	68.513%
1188	WR BERKLEY CORP	0.017%	68.530%
1189	VIACOM INC SR UNSECURED 12/21 3.875	0.017%	68.547%
1190	AUTONATION INC	0.016%	68.563%
1191	RADIAN GROUP INC SR UNSECURED 03/21 7	0.016%	68.579%
1192	AKAMAI TECHNOLO	0.016%	68.596%
1193	TUI AG	0.016%	68.612%
1194	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	0.016%	68.629%
1195	GRUPO MEXICO SA	0.016%	68.645%
1196	NTT DOCOMO INC	0.016%	68.662%
1197	ING GROEP NV	0.016%	68.678%
1198	NASDAQ INC COMMON STOCK USD.01	0.016%	68.694%
1199	UNITED OVERSEAS	0.016%	68.711%
1200	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.016%	68.727%
1201	TELEPERFORMANCE	0.016%	68.743%
1202	BANCO BBPM SPA	0.016%	68.760%
1203	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.016%	68.776%
1204	ATCO LTD CL I N	0.016%	68.792%
1205	NETAPP INC SR UNSECURED 06/21 3.375	0.016%	68.808%
1206	S+P GLOBAL INC COMMON STOCK USD1.0	0.016%	68.825%
1207	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.016%	68.841%
1208	AUTODESK INC SR UNSECURED 06/20 3.125	0.016%	68.857%
1209	UMICORE	0.016%	68.873%
1210	ROPER TECHNOLOG	0.016%	68.890%
1211	TIFFANY & CO	0.016%	68.906%
1212	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.016%	68.922%
1213	SVB FINANCIAL GROUP COMMON STOCK USD.001	0.016%	68.938%
1214	CBS CORP COMPANY GUAR 03/22 3.375	0.016%	68.955%
1215	COMMERZBANK AG	0.016%	68.971%
1216	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	0.016%	68.987%
1217	GENTEX CORP COMMON STOCK USD.06	0.016%	69.003%
1218	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	0.016%	69.020%
1219	LEGG MASON INC SR UNSECURED 07/19 2.7	0.016%	69.036%
1220	SMITHS GROUP	0.016%	69.052%
1221	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.016%	69.068%
1222	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	0.016%	69.084%
1223	BAE SYSTEMS HLD	0.016%	69.100%
1224	MCCORMICK & CO	0.016%	69.117%
1225	BANK OF THE OZARKS COMMON STOCK USD.01	0.016%	69.133%
1226	ITOCHU CORP	0.016%	69.149%
1227	ENERCARE INC	0.016%	69.165%
1228	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	0.016%	69.181%
1229	UNUM GROUP SR UNSECURED 05/21 3	0.016%	69.197%
1230	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	0.016%	69.213%
1231	SSR MINING INC COMMON STOCK	0.016%	69.229%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1232	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	0.016%	69.246%
1233	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	0.016%	69.262%
1234	CIT GROUP INC SR UNSECURED 05/20 5.375	0.016%	69.278%
1235	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	0.016%	69.294%
1236	ATOS ORIGIN SA	0.016%	69.310%
1237	SANTANDER HLDG	0.016%	69.326%
1238	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	0.016%	69.342%
1239	Cineplex Inc.	0.016%	69.358%
1240	GIVAUDAN	0.016%	69.374%
1241	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	0.016%	69.390%
1242	BALL CORP	0.016%	69.406%
1243	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	0.016%	69.422%
1244	CITIGROUP INC SR UNSECURED 03/21 2.7	0.016%	69.438%
1245	ING BANK NV SR UNSECURED 144A 03/21 2.75	0.016%	69.454%
1246	WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	0.016%	69.471%
1247	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	0.016%	69.487%
1248	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	0.016%	69.503%
1249	AECON GROUP INC	0.016%	69.519%
1250	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.016%	69.535%
1251	VERIZON COMMUN	0.016%	69.551%
1252	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	0.016%	69.567%
1253	US BANCORP SR UNSECURED 01/22 2.625	0.016%	69.582%
1254	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	0.016%	69.598%
1255	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.016%	69.614%
1256	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	0.016%	69.630%
1257	GENERAL MOTORS	0.016%	69.646%
1258	QUALCOMM INC SR UNSECURED 05/22 3	0.016%	69.662%
1259	SONY CORP SPONSORED ADR ADR	0.016%	69.678%
1260	FIRST CAPITAL R	0.016%	69.694%
1261	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.016%	69.710%
1262	CONSTELLATION B	0.016%	69.726%
1263	ORBITAL ATK INC COMMON STOCK USD.01	0.016%	69.741%
1264	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.016%	69.757%
1265	TJX COS INC SR UNSECURED 06/21 2.75	0.016%	69.773%
1266	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	0.016%	69.789%
1267	BAE SYSTEMS	0.016%	69.805%
1268	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	0.016%	69.820%
1269	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.016%	69.836%
1270	EMC CORP(MASS)	0.016%	69.852%
1271	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	0.016%	69.868%
1272	BOC HONG KONG H	0.016%	69.884%
1273	ROSS STORES INC	0.016%	69.899%
1274	FRESENIUS SE &	0.016%	69.915%
1275	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	0.016%	69.931%
1276	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	0.016%	69.946%
1277	PLAINS ALL AMER	0.016%	69.962%
1278	BANK LEUMI LE-I	0.016%	69.978%
1279	THOR INDUSTRIES INC COMMON STOCK USD.1	0.016%	69.994%
1280	FLIR SYSTEMS INC COMMON STOCK USD.01	0.016%	70.009%
1281	BP CAPITAL MARK	0.016%	70.025%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1282	SOUTHERN CO	0.016%	70.041%
1283	ELECTR DE FRANC	0.016%	70.056%
1284	NVIDIA CORP	0.016%	70.072%
1285	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	0.016%	70.088%
1286	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	0.016%	70.103%
1287	KELT EXPLORATIO	0.016%	70.119%
1288	UNIONE DI BAN.	0.016%	70.135%
1289	POSCO	0.016%	70.150%
1290	ADIENT PLC	0.016%	70.166%
1291	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	0.016%	70.182%
1292	MARKEL CORP COMMON STOCK	0.016%	70.197%
1293	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	0.016%	70.213%
1294	DENSO CORP	0.016%	70.228%
1295	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	0.016%	70.244%
1296	WM MORRISON SUP	0.016%	70.259%
1297	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	0.016%	70.275%
1298	UCB	0.015%	70.290%
1299	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.015%	70.306%
1300	RHEINMETALL AG	0.015%	70.321%
1301	JOHNSON MATTHEY	0.015%	70.337%
1302	WILLIS TOWERS W	0.015%	70.352%
1303	JFE HOLDINGS IN	0.015%	70.368%
1304	PADDY POWER PLC	0.015%	70.383%
1305	TRICAN WELL SER	0.015%	70.398%
1306	SENSATA TECHNOL	0.015%	70.414%
1307	WELLS FARGO & C	0.015%	70.429%
1308	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.015%	70.445%
1309	REXEL PROMESSES	0.015%	70.460%
1310	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001	0.015%	70.475%
1311	BNP PARIBAS	0.015%	70.491%
1312	INTL BUSINESS M	0.015%	70.506%
1313	CASCADES INC	0.015%	70.522%
1314	UDR INC REIT USD.01	0.015%	70.537%
1315	UNILEVER PLC SPONSORED ADR ADR	0.015%	70.552%
1316	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	0.015%	70.568%
1317	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.015%	70.583%
1318	IRON MOUNTAIN INC REIT USD.01	0.015%	70.598%
1319	FERRARI NV	0.015%	70.614%
1320	JABIL CIRCUIT I	0.015%	70.629%
1321	JANUS CAPITAL G	0.015%	70.644%
1322	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	0.015%	70.660%
1323	SHELL INTERNATI	0.015%	70.675%
1324	UTD THERAPEUTIC	0.015%	70.690%
1325	ARROW ELECTRONI	0.015%	70.705%
1326	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	0.015%	70.721%
1327	TRINITY INDS	0.015%	70.736%
1328	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.015%	70.751%
1329	SWEDBANK AB	0.015%	70.766%
1330	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.015%	70.781%
1331	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	0.015%	70.797%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1332	AFFILIATED MNGR	0.015%	70.812%
1333	BCO BRADESCO,AD	0.015%	70.827%
1334	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.015%	70.842%
1335	CHARTWELL RETIR	0.015%	70.857%
1336	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	0.015%	70.872%
1337	MATTEL INC SR UNSECURED 08/21 2.35	0.015%	70.887%
1338	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.015%	70.902%
1339	PENTAIR PLC	0.015%	70.917%
1340	ENCOMPASS HEALTH CORP COMMON STOCK USD.01	0.015%	70.933%
1341	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.015%	70.948%
1342	YAMAHA MOTOR CO	0.015%	70.963%
1343	HESS CORPORATIO	0.015%	70.978%
1344	LAS VEGAS SANDS	0.015%	70.993%
1345	CORNING INC SR UNSECURED 08/20 4.25	0.015%	71.008%
1346	MOSAIC CO SR UNSECURED 11/23 4.25	0.015%	71.023%
1347	IDEMITSU KOSAN	0.015%	71.038%
1348	SESA STERLITE	0.015%	71.053%
1349	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.015%	71.068%
1350	CARPENTER TECHN	0.015%	71.083%
1351	PEYTO EXPLORATI	0.015%	71.098%
1352	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.015%	71.113%
1353	CHINA PHARMACEU	0.015%	71.128%
1354	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.015%	71.143%
1355	INTERNATIONAL G	0.015%	71.158%
1356	CNH INDUSTRIAL	0.015%	71.173%
1357	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.015%	71.188%
1358	HYUNDAI MOTOR C	0.015%	71.203%
1359	SANTANDER UK PLC SR UNSECURED 03/24 4	0.015%	71.218%
1360	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.015%	71.233%
1361	A.P. MOLLER-MAE	0.015%	71.248%
1362	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.015%	71.262%
1363	IBM CORP SR UNSECURED 02/24 3.625	0.015%	71.277%
1364	AMADEUS IT HLDG	0.015%	71.292%
1365	DUKE REALTY CORP REIT USD.01	0.015%	71.307%
1366	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.015%	71.322%
1367	LAB CORP OF AME	0.015%	71.337%
1368	INFINEON TECHNO	0.015%	71.352%
1369	HEWLETT PACKARD	0.015%	71.367%
1370	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.015%	71.381%
1371	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.015%	71.396%
1372	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.015%	71.411%
1373	AGRICULTURAL BK	0.015%	71.426%
1374	LIBERTY BROADBAND C COMMON STOCK USD.01	0.015%	71.441%
1375	HOME CAP GRP IN	0.015%	71.456%
1376	MCKESSON CORP SR UNSECURED 03/24 3.796	0.015%	71.470%
1377	FRANCO NEVADA CORP COMMON STOCK	0.015%	71.485%
1378	BELLWAY	0.015%	71.500%
1379	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.015%	71.515%
1380	ASSURANT INC	0.015%	71.530%
1381	AVNET INC SR UNSECURED 04/26 4.625	0.015%	71.544%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1382	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.015%	71.559%
1383	AMGEN INC SR UNSECURED 05/24 3.625	0.015%	71.574%
1384	BAT INTL FINANC	0.015%	71.589%
1385	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.015%	71.603%
1386	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.015%	71.618%
1387	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.015%	71.633%
1388	MINEBEA CO	0.015%	71.648%
1389	QUANTA SERVICES	0.015%	71.662%
1390	MARTIN MARIETTA	0.015%	71.677%
1391	LOEWS CORP SR UNSECURED 04/26 3.75	0.015%	71.692%
1392	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.015%	71.706%
1393	STATE STREET CORP SR UNSECURED 08/25 3.55	0.015%	71.721%
1394	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.015%	71.736%
1395	GREAT CANADIAN	0.015%	71.750%
1396	MASTERCARD INC SR UNSECURED 04/24 3.375	0.015%	71.765%
1397	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.015%	71.780%
1398	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.015%	71.794%
1399	SVENSKA HANDELS	0.015%	71.809%
1400	NIPPON BUILDING	0.015%	71.824%
1401	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	0.015%	71.838%
1402	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.015%	71.853%
1403	SUMITOMO ELEC I	0.015%	71.868%
1404	TAPESTRY INC SR UNSECURED 04/25 4.25	0.015%	71.882%
1405	GENERAL MILLS I	0.015%	71.897%
1406	MEDTRONIC INC 3	0.015%	71.912%
1407	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.015%	71.926%
1408	SUMITOMO RLTY&D	0.015%	71.941%
1409	CELGENE CORP SR UNSECURED 05/24 3.625	0.015%	71.955%
1410	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.015%	71.970%
1411	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.015%	71.985%
1412	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.015%	71.999%
1413	REGENCY CENTERS CORP REIT USD.01	0.015%	72.014%
1414	HSBC USA INC SR UNSECURED 06/24 3.5	0.015%	72.028%
1415	NESTLE FINANCE	0.015%	72.043%
1416	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.015%	72.058%
1417	UNUM GROUP	0.015%	72.072%
1418	STOCKLAND TRUST	0.015%	72.087%
1419	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.015%	72.101%
1420	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.015%	72.116%
1421	SUN COMMUNITIES INC REIT USD.01	0.015%	72.130%
1422	ANTHEM INC	0.015%	72.145%
1423	MANITOBA PROVIN	0.015%	72.159%
1424	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.015%	72.174%
1425	YASKAWA ELEC CO	0.015%	72.188%
1426	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.015%	72.203%
1427	STATE STREET CORP SR UNSECURED 12/24 3.3	0.015%	72.218%
1428	KINGSPAN GROUP	0.015%	72.232%
1429	CVS HEALTH CORP SR UNSECURED 07/20 2.8	0.014%	72.247%
1430	WEX INC COMMON STOCK USD.01	0.014%	72.261%
1431	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.014%	72.275%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1432	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	0.014%	72.290%
1433	RYDER SYSTEM IN	0.014%	72.304%
1434	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.014%	72.319%
1435	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.014%	72.333%
1436	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.014%	72.348%
1437	AGCO CORP	0.014%	72.362%
1438	ASML HOLDING NV	0.014%	72.377%
1439	TREVALI MINING	0.014%	72.391%
1440	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.014%	72.406%
1441	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	0.014%	72.420%
1442	SOMPO JAPAN NIP	0.014%	72.434%
1443	NEC CORP	0.014%	72.449%
1444	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.014%	72.463%
1445	PVH CORP COMMON STOCK USD1.0	0.014%	72.478%
1446	BANK TOKYO-MIT	0.014%	72.492%
1447	IBM CORP	0.014%	72.507%
1448	TORC OIL & GAS	0.014%	72.521%
1449	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	0.014%	72.535%
1450	NN GROUP NV	0.014%	72.550%
1451	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.014%	72.564%
1452	AETNA INC SR UNSECURED 11/24 3.5	0.014%	72.578%
1453	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.014%	72.593%
1454	SNAP-ON INC	0.014%	72.607%
1455	KONINKLIJKE KPN	0.014%	72.622%
1456	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.014%	72.636%
1457	HEXCEL CORP COMMON STOCK USD.01	0.014%	72.650%
1458	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.014%	72.665%
1459	US FOODS HOLDING CORP COMMON STOCK USD.01	0.014%	72.679%
1460	WP CAREY INC REIT USD.001	0.014%	72.693%
1461	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.014%	72.708%
1462	VISA INC SR UNSECURED 12/25 3.15	0.014%	72.722%
1463	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.014%	72.736%
1464	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.014%	72.751%
1465	DST SYST INC DE	0.014%	72.765%
1466	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.014%	72.779%
1467	NORDSTROM INC	0.014%	72.793%
1468	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.014%	72.808%
1469	ELECTRONIC ARTS	0.014%	72.822%
1470	CME GROUP INC SR UNSECURED 03/25 3	0.014%	72.836%
1471	DEUTSCHE BK AG	0.014%	72.851%
1472	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	0.014%	72.865%
1473	AISIN SEIKI CO	0.014%	72.879%
1474	CITIGROUP INC SR UNSECURED 04/25 3.3	0.014%	72.893%
1475	EXELON CORP SR UNSECURED 04/26 3.4	0.014%	72.908%
1476	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.014%	72.922%
1477	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.014%	72.936%
1478	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.014%	72.950%
1479	XYLEM INC COMMON STOCK	0.014%	72.965%
1480	GEORGIA POWER CO SR UNSECURED 03/27 3.25	0.014%	72.979%
1481	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.014%	72.993%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1482	ASML HOLDING NV	0.014%	73.007%
1483	BROTHERIndustr	0.014%	73.021%
1484	QUALCOMM INC SR UNSECURED 05/25 3.45	0.014%	73.036%
1485	STATOIL ASA COMPANY GUAR 01/23 2.45	0.014%	73.050%
1486	OSHKOSH CORP COMMON STOCK USD.01	0.014%	73.064%
1487	PFIZER INC SR UNSECURED 12/26 3	0.014%	73.078%
1488	VULCAN MATERIAL	0.014%	73.092%
1489	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	0.014%	73.106%
1490	WILLIAMS COS INC SR UNSECURED 09/21 7.875	0.014%	73.121%
1491	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.014%	73.135%
1492	SK ENERGY CO LT	0.014%	73.149%
1493	MACERICH CO	0.014%	73.163%
1494	HYDRO ONE LTD	0.014%	73.177%
1495	CAPITAL POWER C	0.014%	73.191%
1496	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.014%	73.205%
1497	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	0.014%	73.219%
1498	FORTUNA SILVER MINES INC COMMON STOCK	0.014%	73.233%
1499	MASTEC INC	0.014%	73.248%
1500	LOGAN PROPERTY	0.014%	73.262%
1501	K&S AG	0.014%	73.276%
1502	JSW STEEL LTD	0.014%	73.290%
1503	BIOVERATIV INC COMMON STOCK USD.001	0.014%	73.304%
1504	CREDIT AGRICOLE	0.014%	73.318%
1505	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	0.014%	73.332%
1506	BOEING CO SR UNSECURED 03/25 2.5	0.014%	73.346%
1507	PERRIGO CO PLC	0.014%	73.359%
1508	UTD MICRO ELECT	0.014%	73.373%
1509	LG CHEM LTD	0.014%	73.387%
1510	NATIONAL OILWEL	0.014%	73.401%
1511	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.014%	73.415%
1512	MORGAN STANLEY	0.014%	73.429%
1513	COMMERCE BANCSH	0.014%	73.443%
1514	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.014%	73.457%
1515	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.014%	73.471%
1516	AIR LEASE CORP	0.014%	73.485%
1517	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	0.014%	73.498%
1518	ZOETIS INC COMMON STOCK USD.01	0.014%	73.512%
1519	STERLING BANCORP/DE COMMON STOCK USD.01	0.014%	73.526%
1520	MITSUBISHI ESTA	0.014%	73.540%
1521	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.014%	73.554%
1522	DUFREY AG-REG	0.014%	73.567%
1523	AAC TECHNOLOGIE	0.014%	73.581%
1524	UNUM GROUP	0.014%	73.595%
1525	ADIDAS AG	0.014%	73.609%
1526	JONES LANG LASA	0.014%	73.622%
1527	OJI PAPER CO	0.014%	73.636%
1528	BERKELEY GROUP	0.014%	73.650%
1529	HILL ROM HOLDINGS INC COMMON STOCK	0.014%	73.664%
1530	VIFOR PHARMA AG	0.014%	73.677%
1531	NOBLE ENERGY IN	0.014%	73.691%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1532	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	0.014%	73.705%
1533	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.014%	73.718%
1534	MANPOWER INC	0.014%	73.732%
1535	RANDSTAD HOLDIN	0.014%	73.746%
1536	VOLKSWAGEN AG	0.014%	73.759%
1537	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.014%	73.773%
1538	TARGET CORP SR UNSECURED 04/26 2.5	0.014%	73.786%
1539	EIFPAGE SA	0.014%	73.800%
1540	SPARTAN ENERGY	0.014%	73.813%
1541	GLOBAL PAYMENTS INC COMMON STOCK	0.014%	73.827%
1542	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.014%	73.841%
1543	COMINAR REAL ES	0.014%	73.854%
1544	KILROY REALTY C	0.014%	73.868%
1545	TORAY INDS INC	0.014%	73.881%
1546	Banco Sabadell	0.014%	73.895%
1547	SK C&C CO LTD	0.013%	73.908%
1548	ELISA OYJ-A	0.013%	73.922%
1549	CIT GROUP INC COMMON STOCK USD.01	0.013%	73.935%
1550	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.013%	73.949%
1551	JUNIPER NETWORK	0.013%	73.962%
1552	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.013%	73.976%
1553	COMMONWEALTH BA	0.013%	73.989%
1554	SKAND ENSKILDA	0.013%	74.003%
1555	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.013%	74.016%
1556	COMMONWEALTH BA	0.013%	74.029%
1557	BAT INTL FIN PL	0.013%	74.043%
1558	INTL BK RECON &	0.013%	74.056%
1559	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.013%	74.070%
1560	GAMING AND LEISURE PROPERTIE REIT	0.013%	74.083%
1561	SALESFORCE.COM	0.013%	74.097%
1562	BIDVEST GROUP L	0.013%	74.110%
1563	GARMIN LTD.	0.013%	74.123%
1564	ASIAN DEVELOPME	0.013%	74.137%
1565	VALEO SA	0.013%	74.150%
1566	TECHNIPFMC PLC	0.013%	74.163%
1567	CBS CORP COMPANY GUAR 01/27 2.9	0.013%	74.177%
1568	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.013%	74.190%
1569	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.013%	74.204%
1570	CERNER CORP	0.013%	74.217%
1571	FEDERAL REALTY INVS TRUST REIT USD.01	0.013%	74.230%
1572	XEROX CORP 2.75	0.013%	74.243%
1573	SYNNEX CORP COMMON STOCK USD.001	0.013%	74.257%
1574	IMPERIAL TOBACC	0.013%	74.270%
1575	DELL TECHNOLOGIES INC CL V TRACKING STK	0.013%	74.283%
1576	AECOM COMMON STOCK USD.01	0.013%	74.297%
1577	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.013%	74.310%
1578	LIBERTY PROPERTY TRUST REIT USD.001	0.013%	74.323%
1579	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.013%	74.336%
1580	INTUIT INC COMMON STOCK USD.01	0.013%	74.349%
1581	CBS CORP COMPANY GUAR 01/25 3.5	0.013%	74.363%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1582	RSP PERMIAN INC COMMON STOCK USD.01	0.013%	74.376%
1583	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	0.013%	74.389%
1584	OLIN CORP	0.013%	74.402%
1585	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.013%	74.416%
1586	HALMA	0.013%	74.429%
1587	ATS AUTOMATION	0.013%	74.442%
1588	DEXUS PROPERTY	0.013%	74.455%
1589	WPX ENERGY INC COMMON STOCK	0.013%	74.468%
1590	MURATA MFG CO	0.013%	74.482%
1591	CANACCORD FINAN	0.013%	74.495%
1592	NEVSUN RESOURCES LTD COMMON STOCK	0.013%	74.508%
1593	FUJIFILM HLDGS	0.013%	74.521%
1594	CHINA UNICOM LT	0.013%	74.534%
1595	CULLEN/FROST BANKERS INC COMMON STOCK USD.01	0.013%	74.547%
1596	INTERTEK TESTIN	0.013%	74.560%
1597	HEIDELBERGCEMEN	0.013%	74.573%
1598	DOUGLAS EMMETT INC REIT USD.01	0.013%	74.587%
1599	PULTEGROUP INC.	0.013%	74.600%
1600	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.013%	74.613%
1601	TOYOTA TSUSHO C	0.013%	74.626%
1602	NATIONAL RETAIL PROPERTIES REIT USD.01	0.013%	74.639%
1603	PORSCHE AUTOMOB	0.013%	74.652%
1604	ARCONIC INC COMMON STOCK	0.013%	74.665%
1605	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01	0.013%	74.678%
1606	VIPSHOP HOLDINGS LTD ADR ADR USD.0001	0.013%	74.691%
1607	TOSOH CORP	0.013%	74.704%
1608	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.013%	74.717%
1609	URBAN OUTFITTERS INC COMMON STOCK USD.0001	0.013%	74.730%
1610	FUBON FINANCIAL	0.013%	74.743%
1611	L'OREAL	0.013%	74.756%
1612	KIMBERLY-CLARK	0.013%	74.769%
1613	MARKS & SPENCER	0.013%	74.782%
1614	EXELON CORP COMMON STOCK	0.013%	74.794%
1615	FUJI HEAVY INDS	0.013%	74.807%
1616	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	0.013%	74.820%
1617	AON PLC	0.013%	74.833%
1618	ENSIGN ENERGY S	0.013%	74.846%
1619	CIMAREX ENERGY CO COMMON STOCK USD.01	0.013%	74.859%
1620	GROWTHPOINT PRO	0.013%	74.872%
1621	DELPHI AUTOMOTI	0.013%	74.885%
1622	BRUNSWICK CORP	0.013%	74.898%
1623	APTARGROUP INC COMMON STOCK USD.01	0.013%	74.910%
1624	SUN HUNG KAI PR	0.013%	74.923%
1625	SONOCO PRODUCTS	0.013%	74.936%
1626	EUROPEAN INVEST	0.013%	74.949%
1627	HARLEY DAVIDSON	0.013%	74.962%
1628	HDFC BANK LTD	0.013%	74.974%
1629	TERADYNE INC	0.013%	74.987%
1630	BPCE SA SR UNSECURED 02/21 2.65	0.013%	75.000%
1631	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	0.013%	75.013%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1632	CATALENT INC COMMON STOCK USD.01	0.013%	75.026%
1633	PURE INDUSTRIAL	0.013%	75.038%
1634	VALIDUS HOLDING	0.013%	75.051%
1635	ALARIS ROYALTY	0.013%	75.064%
1636	COOPER COS INC	0.013%	75.076%
1637	MEDNAX INC	0.013%	75.089%
1638	BEMIS CO INC	0.013%	75.102%
1639	MEDIOBANCA SPA	0.013%	75.115%
1640	NOMURA HOLD INC	0.013%	75.127%
1641	EXPEDIA INC COMMON STOCK USD.001	0.013%	75.140%
1642	MITEL NETWORKS	0.013%	75.153%
1643	STELLA JONES IN	0.013%	75.165%
1644	PEABODY ENERGY CORP COMMON STOCK	0.013%	75.178%
1645	INNERGEX RENEWA	0.013%	75.191%
1646	LAZARD LTD CL A COMMON STOCK USD.01	0.013%	75.203%
1647	SWISS LIFE HLDG	0.013%	75.216%
1648	EQUIFAX INC	0.013%	75.228%
1649	VESTAS WIND SYS	0.013%	75.241%
1650	HOWARD HUGHES CORP/THE COMMON STOCK	0.013%	75.253%
1651	CINTAS CORP	0.013%	75.266%
1652	MIRVAC GROUP RE	0.013%	75.278%
1653	AEGON N.V.	0.013%	75.291%
1654	BUNGE LTD COMMON STOCK USD.01	0.013%	75.303%
1655	SINOPHARM GROUP	0.012%	75.316%
1656	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	0.012%	75.328%
1657	SINO BIOPHAMACE	0.012%	75.341%
1658	MARVELL TECH GR	0.012%	75.353%
1659	AALBERTS INDUST	0.012%	75.366%
1660	GALP ENERGIA	0.012%	75.378%
1661	ROYAL DUTCH SH-	0.012%	75.391%
1662	GALAXY ENTERTAI	0.012%	75.403%
1663	SKECHERS USA INC CL A COMMON STOCK USD.001	0.012%	75.416%
1664	WR BERKLEY CORP COMMON STOCK USD.2	0.012%	75.428%
1665	AMPHENOL CORP	0.012%	75.441%
1666	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	0.012%	75.453%
1667	PRIMERICA INC COMMON STOCK	0.012%	75.465%
1668	AMERICAN HOMES 4 RENT A REIT USD.01	0.012%	75.478%
1669	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.012%	75.490%
1670	CORUS ENTERTAIN	0.012%	75.503%
1671	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	0.012%	75.515%
1672	AJINOMOTO CO IN	0.012%	75.527%
1673	NEXSTAR MEDIA GROUP INC CL A COMMON STOCK USD.01	0.012%	75.540%
1674	CREDIT ACCEPTAN	0.012%	75.552%
1675	KIRIN HOLDINGS	0.012%	75.564%
1676	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	0.012%	75.577%
1677	CDN UTILS LTD N	0.012%	75.589%
1678	GAS NATURAL SDG	0.012%	75.601%
1679	CAMDEN PROPERTY	0.012%	75.614%
1680	DOREL INDS INC	0.012%	75.626%
1681	DIRECT LINE INS	0.012%	75.638%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1682	UNIPER SE	0.012%	75.651%
1683	PERRIGO FIN UNL	0.012%	75.663%
1684	SKF AB - B SHAR	0.012%	75.675%
1685	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	0.012%	75.688%
1686	INPEX CORPORATI	0.012%	75.700%
1687	IVANHOE MINES L	0.012%	75.712%
1688	ABN AMRO GROUP	0.012%	75.725%
1689	SHIRE PLC	0.012%	75.737%
1690	FORTUM OYJ	0.012%	75.749%
1691	JAPAN REAL ESTA	0.012%	75.761%
1692	CARLISLE COS IN	0.012%	75.774%
1693	EAST WEST BANCORP INC COMMON STOCK USD.001	0.012%	75.786%
1694	ERICSSON LM-B S	0.012%	75.798%
1695	ONEOK INC	0.012%	75.810%
1696	LOCALIZA RENT A	0.012%	75.822%
1697	GALAPAGOS NV	0.012%	75.835%
1698	FREEHOLD ROYALT	0.012%	75.847%
1699	KIMCO REALTY	0.012%	75.859%
1700	EQUITY LIFESTYLE PROPERTIES REIT USD.01	0.012%	75.871%
1701	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.012%	75.883%
1702	TCF FINL CORP	0.012%	75.895%
1703	SOUTH32 LTD	0.012%	75.907%
1704	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	0.012%	75.919%
1705	AMER ELEC POWER	0.012%	75.931%
1706	BHP BILLITON PL	0.012%	75.943%
1707	SHINHAN FINANCI	0.012%	75.955%
1708	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.012%	75.967%
1709	EVEREST RE GROU	0.012%	75.979%
1710	NEWELL BRANDS INC COMMON STOCK USD1.0	0.012%	75.991%
1711	PTT EXP&PROD-FG	0.012%	76.004%
1712	XL GROUP LTD	0.012%	76.016%
1713	GRANITE REAL ES	0.012%	76.028%
1714	CTRIP.COM INTERNATIONAL ADR ADR USD.01	0.012%	76.040%
1715	RECKITT BENCKIS	0.012%	76.052%
1716	FLOWSERVE CORP COMMON STOCK USD1.25	0.012%	76.064%
1717	ZIONS BANCORP	0.012%	76.075%
1718	CATCHER TECHNOL	0.012%	76.087%
1719	CREE INC COMMON STOCK USD.00125	0.012%	76.099%
1720	UNI-SELECT INC	0.012%	76.111%
1721	BCO BRADESCO,PR	0.012%	76.123%
1722	OMV AG	0.012%	76.135%
1723	PRAIRIESKY ROYA	0.012%	76.147%
1724	ARRIS INTERNATI	0.012%	76.159%
1725	JAZZ PHARMACEUT	0.012%	76.171%
1726	WOLSELEY PLC	0.012%	76.182%
1727	GN STORE NORD	0.012%	76.194%
1728	FORTIVE CORP COMMON STOCK USD.01	0.012%	76.206%
1729	FOOT LOCKER INC COMMON STOCK USD.01	0.012%	76.218%
1730	STATE STREET CORP SR UNSECURED 05/21 1.95	0.012%	76.230%
1731	DARDEN RESTAURA	0.012%	76.242%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1732	AVNET INC	0.012%	76.253%
1733	EMCOR GROUP INC COMMON STOCK USD.01	0.012%	76.265%
1734	SLM CORP COMMON STOCK USD.2	0.012%	76.277%
1735	NORDEA BANK AB	0.012%	76.289%
1736	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.012%	76.301%
1737	AGILENT TECHNOL	0.012%	76.312%
1738	RAIFFEISEN BANK	0.012%	76.324%
1739	KION GROUP AG	0.012%	76.336%
1740	WESTSHORE TERMI	0.012%	76.348%
1741	MUNICIPALITY FI	0.012%	76.359%
1742	SAINSBURY (J) P	0.012%	76.371%
1743	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.012%	76.383%
1744	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.012%	76.395%
1745	WILLIAMS-SONOMA	0.012%	76.406%
1746	FLUGHAFEN ZUERI	0.012%	76.418%
1747	SPIRAX-SARCO EN	0.012%	76.430%
1748	BARLOWORLD LTD	0.012%	76.442%
1749	WW GRAINGER INC	0.012%	76.453%
1750	BROWN + BROWN INC COMMON STOCK USD.1	0.012%	76.465%
1751	DAIWA HOUSE IND	0.012%	76.477%
1752	AMDOCS LTD COMMON STOCK GBP.0001	0.012%	76.488%
1753	NAVIENT CORP COMMON STOCK USD.01	0.012%	76.500%
1754	CUBESMART REIT USD.01	0.012%	76.512%
1755	CHINA PETROLEUM	0.012%	76.523%
1756	HONG KONG EXCHA	0.012%	76.535%
1757	MEGGITT	0.012%	76.547%
1758	HEALTHCARE TRUST OF AME CL A REIT USD.01	0.012%	76.558%
1759	NSK	0.012%	76.570%
1760	MICROCHIP TECHN	0.012%	76.582%
1761	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.012%	76.593%
1762	LONGFOR PROPERT	0.012%	76.605%
1763	ISUZU MOTORS	0.012%	76.616%
1764	MS&AD INSURANCE	0.012%	76.628%
1765	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.012%	76.639%
1766	SVENSKA HANDELS	0.012%	76.651%
1767	KAPSTONE PAPER	0.012%	76.662%
1768	EDF	0.012%	76.674%
1769	BAYTEX ENERGY CORP COMMON STOCK	0.012%	76.685%
1770	COLUMBIA SPORTSWEAR CO COMMON STOCK	0.011%	76.697%
1771	REDEFINE PROPER	0.011%	76.708%
1772	GRAND CANYON EDUCATION INC COMMON STOCK USD.01	0.011%	76.720%
1773	FLUOR CORP COMMON STOCK USD.01	0.011%	76.731%
1774	DEUTSCHE BOERSE	0.011%	76.743%
1775	MOSAIC CO	0.011%	76.754%
1776	BEMIS COMPANY COMMON STOCK USD.1	0.011%	76.766%
1777	VEREIT INC REIT USD.01	0.011%	76.777%
1778	HCA HEALTHCARE INC COMMON STOCK USD.01	0.011%	76.789%
1779	CYPRESS SEMICON	0.011%	76.800%
1780	CENTENNIAL RESO	0.011%	76.812%
1781	ESSENT GROUP LT	0.011%	76.823%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1782	PHOENIX GROUP H	0.011%	76.834%
1783	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	0.011%	76.846%
1784	WEBSTER FINANCIAL CORP COMMON STOCK USD.01	0.011%	76.857%
1785	HAMMERSON	0.011%	76.869%
1786	MERLIN PROPERTI	0.011%	76.880%
1787	MARATHON OIL CO	0.011%	76.891%
1788	CHINA GOLD INTL	0.011%	76.903%
1789	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.011%	76.914%
1790	VICINITY CENTER	0.011%	76.925%
1791	HELVETIA HOLDIN	0.011%	76.937%
1792	VF CORP	0.011%	76.948%
1793	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.011%	76.959%
1794	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.011%	76.971%
1795	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	0.011%	76.982%
1796	GPT GROUP	0.011%	76.993%
1797	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	0.011%	77.004%
1798	LOGMEIN INC COMMON STOCK USD.01	0.011%	77.016%
1799	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	0.011%	77.027%
1800	HANG SENG BANK	0.011%	77.038%
1801	NOKIAN RENKAAT	0.011%	77.049%
1802	CHINA RESOURCES	0.011%	77.060%
1803	PT UNITED TRACT	0.011%	77.072%
1804	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.011%	77.083%
1805	ACKERMANS & VAN	0.011%	77.094%
1806	SINGAPORE AIRLI	0.011%	77.105%
1807	PBF ENERGY INC CLASS A COMMON STOCK USD.001	0.011%	77.116%
1808	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.011%	77.128%
1809	SEKISUI CHEMICA	0.011%	77.139%
1810	MOLINA HEALTHCARE INC COMMON STOCK USD.001	0.011%	77.150%
1811	MURPHY OIL CORP	0.011%	77.161%
1812	BIG LOTS INC COMMON STOCK USD.01	0.011%	77.172%
1813	ASTELLAS PHARMA	0.011%	77.183%
1814	MERITAGE HOMES	0.011%	77.194%
1815	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	0.011%	77.205%
1816	DYCOM INDUSTRIE	0.011%	77.217%
1817	HUDSON PACIFIC PROPERTIES IN REIT USD.01	0.011%	77.228%
1818	DCT INDUSTRIAL TRUST INC REIT USD.01	0.011%	77.239%
1819	BAT INTL FINANC	0.011%	77.250%
1820	OBAYASHI CORP	0.011%	77.261%
1821	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.011%	77.272%
1822	DANA HOLDING CO	0.011%	77.283%
1823	BANK OF NOVA SCOTIA DEPOSIT NOTE 12/26 2.62	0.011%	77.294%
1824	WINTRUST FINANCIAL CORP COMMON STOCK	0.011%	77.305%
1825	WESTERN POWER W	0.011%	77.316%
1826	ZIMMER HOLDINGS	0.011%	77.327%
1827	WOOD GROUP (JOH	0.011%	77.338%
1828	EPR PROPERTIES REIT USD.01	0.011%	77.349%
1829	SHERWIN WILLIAM	0.011%	77.360%
1830	IAC/INTERACTIVECORP COMMON STOCK USD.001	0.011%	77.371%
1831	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	0.011%	77.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1832	TATA MOTORS LTD	0.011%	77.393%
1833	GRUBHUB INC COMMON STOCK USD.0001	0.011%	77.404%
1834	TORCHMARK CORP COMMON STOCK USD1.0	0.011%	77.415%
1835	WELLS FARGO & C	0.011%	77.426%
1836	RENAISSANCE RE	0.011%	77.437%
1837	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.011%	77.448%
1838	LIBERTY VENTURES SER A TRACKING STK USD.01	0.011%	77.459%
1839	CTBC FINANCIAL	0.011%	77.470%
1840	CVS HEALTH CORP SR UNSECURED 06/21 2.125	0.011%	77.481%
1841	MOODY S CORP COMMON STOCK USD.01	0.011%	77.492%
1842	CHINA SHENHUA E	0.011%	77.503%
1843	LAGARDERE S.C.A	0.011%	77.514%
1844	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	0.011%	77.525%
1845	CHARLES RIVER LABORATORIES COMMON STOCK USD.01	0.011%	77.535%
1846	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.011%	77.546%
1847	BRIXMOR PROPERTY GROUP INC REIT USD.01	0.011%	77.557%
1848	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.011%	77.568%
1849	USG CORP	0.011%	77.579%
1850	MITSUI CHEMICAL	0.011%	77.590%
1851	AVIGILON CORP C	0.011%	77.601%
1852	FOREST CITY REALTY TRUST A REIT USD.01	0.011%	77.612%
1853	HOME BANCSHARES INC COMMON STOCK USD.01	0.011%	77.623%
1854	BANKUNITED INC COMMON STOCK USD.01	0.011%	77.634%
1855	NIPPON TEL&TEL	0.011%	77.644%
1856	NORTH WEST CO I	0.011%	77.655%
1857	MOL HUNGARIAN O	0.011%	77.666%
1858	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.011%	77.677%
1859	YY INC ADR ADR USD.00001	0.011%	77.688%
1860	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.011%	77.699%
1861	VENTURE CORP	0.011%	77.710%
1862	DISCOVERY HLDGS	0.011%	77.720%
1863	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.011%	77.731%
1864	COCA COLA HBC A	0.011%	77.742%
1865	ENAGAS	0.011%	77.753%
1866	WHITBREAD PLC	0.011%	77.764%
1867	LOJAS RENNEN SA	0.011%	77.775%
1868	MARUBENI CORP	0.011%	77.785%
1869	NORBORD INC COMMON STOCK	0.011%	77.796%
1870	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.011%	77.807%
1871	ASIAN DEVELOPME	0.011%	77.818%
1872	QORVO INC COMMON STOCK USD.0001	0.011%	77.829%
1873	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.011%	77.839%
1874	TRACTOR SUPPLY	0.011%	77.850%
1875	COPA HOLDINGS S	0.011%	77.861%
1876	JYSKE BANK A/S	0.011%	77.872%
1877	MORNEAU SHEPELL	0.011%	77.882%
1878	DREAM GLOBAL RE	0.011%	77.893%
1879	CHRISTIAN HANSE	0.011%	77.904%
1880	KNIGHT THERAPEU	0.011%	77.915%
1881	SNYDERS LANCE INC COMMON STOCK USD.833	0.011%	77.925%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1882	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.011%	77.936%
1883	JEAN COUTU GRP	0.011%	77.947%
1884	DELEK US HOLDINGS INC COMMON STOCK USD.01	0.011%	77.958%
1885	NESTLE FINANCE	0.011%	77.968%
1886	HANCOCK HOLDING	0.011%	77.979%
1887	ISHIKAWAJIMA HA	0.011%	77.990%
1888	ORIGIN ENERGY L	0.011%	78.000%
1889	CASEYS GEN STOR	0.011%	78.011%
1890	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	0.011%	78.022%
1891	AGILE PROPERTY	0.011%	78.032%
1892	MAXIM INTEGRATE	0.011%	78.043%
1893	MONDI PLC	0.011%	78.054%
1894	AMKOR TECHNOLOG	0.011%	78.064%
1895	TATA CONSULTANC	0.011%	78.075%
1896	Arch Capital Gr	0.011%	78.086%
1897	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	0.011%	78.096%
1898	TULLOW OIL PLC	0.011%	78.107%
1899	BALOISE- HOLDIN	0.011%	78.117%
1900	POSCO	0.011%	78.128%
1901	BHARTI AIRTEL L	0.011%	78.139%
1902	HUBBELL INC COMMON STOCK USD.01	0.011%	78.149%
1903	EQUITABLE GROUP	0.011%	78.160%
1904	ASSURANT INC COMMON STOCK USD.01	0.011%	78.170%
1905	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	0.011%	78.181%
1906	GENPACT LIMITED	0.011%	78.191%
1907	APACHE CORP SR UNSECURED 04/22 3.25	0.011%	78.202%
1908	ILG INC COMMON STOCK USD.01	0.011%	78.212%
1909	HUHTAMAKI OY	0.011%	78.223%
1910	CBOE GLOBAL MARKETS INC COMMON STOCK	0.011%	78.234%
1911	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	0.011%	78.244%
1912	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.011%	78.255%
1913	APARTMENT INVT + MGMT CO A REIT USD.01	0.011%	78.265%
1914	TECH DATA CORP COMMON STOCK USD.0015	0.011%	78.276%
1915	CALFRAC WELL SE	0.011%	78.286%
1916	ENTEGRIS INC COMMON STOCK USD.01	0.011%	78.297%
1917	LEGGETT + PLATT INC COMMON STOCK USD.01	0.010%	78.307%
1918	IPG PHOTONICS C	0.010%	78.318%
1919	SUMITOMO MITSUI	0.010%	78.328%
1920	FEDERATED INVES	0.010%	78.339%
1921	3I GROUP PLC	0.010%	78.349%
1922	KAO CORP	0.010%	78.360%
1923	BLUEBIRD BIO IN	0.010%	78.370%
1924	EXTENDED STAY AMERICA INC UNIT USD.01	0.010%	78.380%
1925	SANDVIK AB	0.010%	78.391%
1926	TOKYO ELECTRON	0.010%	78.401%
1927	ROYAL GOLD INC	0.010%	78.412%
1928	KIRBY CORP	0.010%	78.422%
1929	SOUTH STATE CORP COMMON STOCK USD2.5	0.010%	78.432%
1930	SAFRAN SA	0.010%	78.443%
1931	IMPERIAL HOLDIN	0.010%	78.453%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1932	TELEFLEX INC COMMON STOCK USD1.0	0.010%	78.464%
1933	XILINX INC	0.010%	78.474%
1934	ON ASSIGNMENT INC COMMON STOCK USD.01	0.010%	78.484%
1935	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.010%	78.495%
1936	DREAM OFFICE RE	0.010%	78.505%
1937	EAST JAPAN RAIL	0.010%	78.516%
1938	HELMERICH & PAY	0.010%	78.526%
1939	INCITEC PIVOT	0.010%	78.536%
1940	SVENSKA CELLULO	0.010%	78.547%
1941	SPECTRIS PLC	0.010%	78.557%
1942	CYRUSONE INC REIT USD.01	0.010%	78.567%
1943	ALBEMARLE CORP	0.010%	78.578%
1944	POLSKI KON NAF	0.010%	78.588%
1945	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.010%	78.598%
1946	ST JAMES PLACE	0.010%	78.609%
1947	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	0.010%	78.619%
1948	CNH INDUSTRIAL	0.010%	78.629%
1949	CARTER S INC COMMON STOCK USD.01	0.010%	78.640%
1950	ARTIS REAL ESTA	0.010%	78.650%
1951	YES BANK LTD	0.010%	78.660%
1952	DUKE ENERGY COR	0.010%	78.670%
1953	PARK HOTELS + RESORTS INC REIT USD.01	0.010%	78.681%
1954	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.010%	78.691%
1955	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.010%	78.701%
1956	FISERV INC COMMON STOCK USD.01	0.010%	78.711%
1957	INVITATION HOMES INC REIT USD.01	0.010%	78.722%
1958	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	0.010%	78.732%
1959	RIO TINTO PLC	0.010%	78.742%
1960	REXNORD CORP COMMON STOCK USD.01	0.010%	78.752%
1961	UNITED URBAN IN	0.010%	78.763%
1962	HUDSON'S BAY CO	0.010%	78.773%
1963	AMERCO COMMON STOCK USD.25	0.010%	78.783%
1964	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	0.010%	78.793%
1965	SYSCO CORP COMMON STOCK USD1.0	0.010%	78.803%
1966	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	0.010%	78.814%
1967	GS HOLDINGS COR	0.010%	78.824%
1968	KINAXIS INC	0.010%	78.834%
1969	SES GLOBAL	0.010%	78.844%
1970	HP INC SR UNSECURED 12/21 4.65	0.010%	78.854%
1971	SBI HOLDINGS IN	0.010%	78.865%
1972	TOKYU FUDOSAN H	0.010%	78.875%
1973	BOOKER GROUP	0.010%	78.885%
1974	THE FOSCHINI GR	0.010%	78.895%
1975	MURPHY USA INC COMMON STOCK	0.010%	78.905%
1976	HOSPITALITY PROPERTIES TRUST REIT USD.01	0.010%	78.915%
1977	FURUKAWA ELECTR	0.010%	78.926%
1978	CRED SUIS GP FU	0.010%	78.936%
1979	ORICA LIMITED	0.010%	78.946%
1980	DONALDSON CO IN	0.010%	78.956%
1981	AARON S INC COMMON STOCK USD.5	0.010%	78.966%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1982	H.B. FULLER CO. COMMON STOCK USD1.0	0.010%	78.976%
1983	SHIMAO PROPERTY	0.010%	78.986%
1984	KINGBOARD CHEMI	0.010%	78.997%
1985	GENTING BHD	0.010%	79.007%
1986	NASPERS LIMITED	0.010%	79.017%
1987	PANDORA A/S	0.010%	79.027%
1988	LARSEN & TOUBRO	0.010%	79.037%
1989	INTL CONS AIRLI	0.010%	79.047%
1990	GEMALTO NV	0.010%	79.057%
1991	VOYA FINANCIAL INC COMMON STOCK USD.01	0.010%	79.067%
1992	HILLENBRAND INC COMMON STOCK	0.010%	79.077%
1993	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	0.010%	79.087%
1994	ELDORADO GOLD CORP COMMON STOCK	0.010%	79.097%
1995	DAH-CHI LIFE	0.010%	79.107%
1996	ITT INC COMMON STOCK USD1.0	0.010%	79.117%
1997	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.010%	79.127%
1998	FNB CORP COMMON STOCK USD.01	0.010%	79.137%
1999	SANDERSON FARMS INC COMMON STOCK USD1.0	0.010%	79.148%
2000	VISTEON CORP COMMON STOCK	0.010%	79.158%
2001	PRUDENTIAL CORP	0.010%	79.168%
2002	FIRST SOLAR INC	0.010%	79.178%
2003	STORE CAPITAL CORP REIT USD.01	0.010%	79.188%
2004	ANGLOGOLD ASHANTI SPON ADR ADR	0.010%	79.198%
2005	INCHCAPE PLC	0.010%	79.207%
2006	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.010%	79.217%
2007	CRANE CO	0.010%	79.227%
2008	CARNIVAL PLC	0.010%	79.237%
2009	MATADOR RESOURCES CO COMMON STOCK USD.01	0.010%	79.247%
2010	GROUP 4 SECURIC	0.010%	79.257%
2011	SHOPRITE HLDGS	0.010%	79.267%
2012	ASSOCD BANC-COR	0.010%	79.277%
2013	ACI WORLDWIDE INC COMMON STOCK USD.005	0.010%	79.287%
2014	COPART INC	0.010%	79.297%
2015	SYNEOS HEALTH INC COMMON STOCK USD.01	0.010%	79.307%
2016	LEIDOS HOLDINGS	0.010%	79.317%
2017	MIDDLEBY CORP COMMON STOCK USD.01	0.010%	79.327%
2018	CIRRUS LOGIC IN	0.010%	79.337%
2019	YUM BRANDS INC COMMON STOCK	0.010%	79.347%
2020	HKT TRUST	0.010%	79.356%
2021	LAMAR ADVERTISING CO A REIT USD.001	0.010%	79.366%
2022	LIXIL GROUP COR	0.010%	79.376%
2023	CHINA UNICOM	0.010%	79.386%
2024	SUNRISE COMMUNC	0.010%	79.396%
2025	BANK HAPALIM B	0.010%	79.406%
2026	NIPPON PROLOGIS	0.010%	79.416%
2027	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.010%	79.425%
2028	ORIX JREIT INC	0.010%	79.435%
2029	KERRY GROUP PLC	0.010%	79.445%
2030	ASSURED GUARANT	0.010%	79.455%
2031	ASSA ABLOY AB	0.010%	79.465%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2032	JAPAN TOBACCO I	0.010%	79.475%
2033	HONDA MOTOR CO LTD SPONS ADR ADR	0.010%	79.484%
2034	ALLEGHANY CORP COMMON STOCK USD1.0	0.010%	79.494%
2035	BCA POP EMILIA	0.010%	79.504%
2036	HIGHWOODS PROPE	0.010%	79.514%
2037	RICHELIEU HARDW	0.010%	79.524%
2038	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	0.010%	79.533%
2039	MEDICAL PROPERTIES TRUST INC REIT USD.001	0.010%	79.543%
2040	ANSYS INC COMMON STOCK USD.01	0.010%	79.553%
2041	DERWENT LONDON	0.010%	79.563%
2042	VOESTALPINE AG	0.010%	79.573%
2043	LIVANOVA PLC	0.010%	79.582%
2044	RESONA HOLDINGS	0.010%	79.592%
2045	FRAPORT AG	0.010%	79.602%
2046	BARNES GROUP INC COMMON STOCK USD.01	0.010%	79.612%
2047	NOMURA REAL EST	0.010%	79.621%
2048	FAMILYMART CO	0.010%	79.631%
2049	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.010%	79.641%
2050	HUMANA INC SR UNSECURED 10/19 2.625	0.010%	79.650%
2051	KEYCORP	0.010%	79.660%
2052	BBA AVIATION	0.010%	79.670%
2053	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	0.010%	79.680%
2054	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.010%	79.689%
2055	OC OERLIKON COR	0.010%	79.699%
2056	INTERDIGITAL IN	0.010%	79.709%
2057	OSRAM LICHT AG	0.010%	79.718%
2058	PATTERSON UTI ENERGY INC COMMON STOCK USD.01	0.010%	79.728%
2059	ANHUI CONCH CEM	0.010%	79.738%
2060	LENNAR CORP COMPANY GUAR 01/22 4.125	0.010%	79.747%
2061	NU SKIN ENTERPR	0.010%	79.757%
2062	IBERIABANK CORP	0.010%	79.767%
2063	CORELOGIC INC COMMON STOCK USD1.0	0.010%	79.776%
2064	HCL TECHNOLOGIE	0.010%	79.786%
2065	SEB SA	0.010%	79.796%
2066	CHIMEI INNOLUX	0.010%	79.805%
2067	SAP AG	0.010%	79.815%
2068	ENBRIDGE ENERGY	0.010%	79.825%
2069	POLARIS INDUSTR	0.010%	79.834%
2070	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01	0.010%	79.844%
2071	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.010%	79.853%
2072	CHINA COMMUNICA	0.010%	79.863%
2073	OTSUKA HLDGS CO	0.010%	79.873%
2074	KLX INC COMMON STOCK USD.01	0.010%	79.882%
2075	DELUXE CORP	0.010%	79.892%
2076	SUMITOMO HEAVY	0.010%	79.901%
2077	WINPAK LTD	0.010%	79.911%
2078	WATSCO INC COMMON STOCK USD.5	0.010%	79.921%
2079	SWATCH GROUP	0.010%	79.930%
2080	TELE2 AB-B SHS	0.010%	79.940%
2081	ALACER GOLD COR	0.010%	79.949%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2082	TATA STEEL LIM1	0.010%	79.959%
2083	WILLIAM HILL PL	0.010%	79.968%
2084	CNX RESOURCES CORP COMMON STOCK USD.01	0.010%	79.978%
2085	PREMIER GOLD MI	0.010%	79.988%
2086	BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	0.010%	79.997%
2087	WOOLWORTHS HLDG	0.010%	80.007%
2088	NETSCOUT SYSTEMS INC COMMON STOCK USD.01	0.010%	80.016%
2089	COVESTRO AG	0.010%	80.026%
2090	IG GROUP HLDGS	0.009%	80.035%
2091	WILLIAM DEMANT	0.009%	80.045%
2092	TRUWORTHS INTER	0.009%	80.054%
2093	DS SMITH PLC	0.009%	80.064%
2094	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.009%	80.073%
2095	DR PEPPER SNAPP	0.009%	80.083%
2096	ALSTOM	0.009%	80.092%
2097	FASTENAL	0.009%	80.101%
2098	SLEEP COUNTRY C	0.009%	80.111%
2099	UMPQUA HOLDINGS CORP COMMON STOCK	0.009%	80.120%
2100	ITAU UNIBANCO H SPON PRF ADR ADR	0.009%	80.130%
2101	FMC CORP	0.009%	80.139%
2102	BURBERRY GROUP	0.009%	80.149%
2103	OP CORPORATE BA	0.009%	80.158%
2104	DAIWA SECURITIE	0.009%	80.167%
2105	TD AMERITRADE HOLDING CORP COMMON STOCK USD.01	0.009%	80.177%
2106	KESKO	0.009%	80.186%
2107	TRICON CAPITAL	0.009%	80.196%
2108	SPRINT CORP COMMON STOCK USD.01	0.009%	80.205%
2109	TEVA PHARMACEUTICAL SP ADR ADR	0.009%	80.214%
2110	TOTAL ENERGY SE	0.009%	80.224%
2111	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001	0.009%	80.233%
2112	CH ROBINSON WOR	0.009%	80.243%
2113	WOODWARD INC COMMON STOCK USD.00292	0.009%	80.252%
2114	COMMERCIAL METALS CO COMMON STOCK USD.01	0.009%	80.261%
2115	EMPRESA BRASILE	0.009%	80.271%
2116	ENGHOUSE SYSTEM	0.009%	80.280%
2117	UBE INDUSTRIES	0.009%	80.289%
2118	SEMPRA ENERGY COMMON STOCK	0.009%	80.299%
2119	TARGA RESOURCES CORP COMMON STOCK USD.001	0.009%	80.308%
2120	SPIRIT AIRLINES INC COMMON STOCK USD.0001	0.009%	80.317%
2121	PDC ENERGY INC COMMON STOCK USD.01	0.009%	80.326%
2122	JAPAN RETAIL FU	0.009%	80.336%
2123	HENRY SCHEIN CO	0.009%	80.345%
2124	POPULAR INC COMMON STOCK USD.01	0.009%	80.354%
2125	CONDUENT INC COMMON STOCK USD.01	0.009%	80.364%
2126	TEIJIN	0.009%	80.373%
2127	TERADATA CORP COMMON STOCK USD.01	0.009%	80.382%
2128	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	0.009%	80.391%
2129	KURARAY CO	0.009%	80.401%
2130	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.009%	80.410%
2131	GAM HOLDING LTD	0.009%	80.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2132	BELDEN INC COMMON STOCK USD.01	0.009%	80.428%
2133	FREENET AG	0.009%	80.438%
2134	GUYANA GOLDFIEL	0.009%	80.447%
2135	SKYWEST INC COMMON STOCK	0.009%	80.456%
2136	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.009%	80.465%
2137	CARLSBERG	0.009%	80.475%
2138	BRENNTAG AG	0.009%	80.484%
2139	OMNICOM GROUP I	0.009%	80.493%
2140	MORGAN STANLEY	0.009%	80.502%
2141	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01	0.009%	80.511%
2142	AMERICAN EQUITY INVT LIFE HL COMMON STOCK USD1.0	0.009%	80.521%
2143	BGC PARTNERS INC CL A COMMON STOCK USD.01	0.009%	80.530%
2144	COMPASS GROUP P	0.009%	80.539%
2145	LIFE STORAGE INC REIT USD.01	0.009%	80.548%
2146	FIRST MIDWEST BANCORP INC/IL COMMON STOCK USD.01	0.009%	80.557%
2147	TAIHEIYO CEMENT	0.009%	80.566%
2148	KAWASAKI HEAVY	0.009%	80.576%
2149	BCO DO BRASIL S	0.009%	80.585%
2150	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.009%	80.594%
2151	BOARDWALK REIT	0.009%	80.603%
2152	ADVANCED SEMICO	0.009%	80.612%
2153	CITRIX SYSTEMS	0.009%	80.621%
2154	ADVANTAGE OIL + GAS LTD COMMON STOCK	0.009%	80.630%
2155	BARCLAYS ADR-EA	0.009%	80.639%
2156	BARRY CALLEBAUT	0.009%	80.649%
2157	SBM OFFSHORE NV	0.009%	80.658%
2158	INDIABULLS HOUS	0.009%	80.667%
2159	CABOT CORP	0.009%	80.676%
2160	APPLIED INDUSTRIAL TECH INC COMMON STOCK	0.009%	80.685%
2161	CHILDRENS PLACE	0.009%	80.694%
2162	SAPPI	0.009%	80.703%
2163	BCO BRADESCO SA	0.009%	80.712%
2164	LENNAR CORP 8.3	0.009%	80.721%
2165	FIRSTCASH INC COMMON STOCK USD.01	0.009%	80.730%
2166	DOWNER EDI LTD	0.009%	80.739%
2167	LCI INDUSTRIES COMMON STOCK USD.01	0.009%	80.749%
2168	ANGLOVAAL INDS	0.009%	80.758%
2169	VIACOM INC SR UNSECURED 04/24 3.875	0.009%	80.767%
2170	NOVOZYMES A/S	0.009%	80.776%
2171	METRO WHOLESALE	0.009%	80.785%
2172	NATIONAL INSTRUMENTS CORP COMMON STOCK USD.01	0.009%	80.794%
2173	LEGRAND SA	0.009%	80.803%
2174	MINTH GROUP LTD	0.009%	80.812%
2175	SIGNET JEWELERS	0.009%	80.821%
2176	AMERICA MOVIL S	0.009%	80.830%
2177	WHITING PETROLEUM CORP COMMON STOCK USD.001	0.009%	80.839%
2178	HANKYU CORP	0.009%	80.848%
2179	EAGLE MATERIALS	0.009%	80.857%
2180	LOTTE CHEMICAL	0.009%	80.866%
2181	ALTUS GROUP LTD	0.009%	80.875%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2182	FIBRA UNO ADMIN	0.009%	80.884%
2183	WERNER ENTERPRISES INC COMMON STOCK USD.01	0.009%	80.893%
2184	STANDARD LIFE P	0.009%	80.902%
2185	BYD CO	0.009%	80.911%
2186	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.009%	80.920%
2187	TATE & LYLE	0.009%	80.929%
2188	COLFAX CORP	0.009%	80.938%
2189	SERVICE CORP IN	0.009%	80.947%
2190	AMER SPORTS OYJ	0.009%	80.956%
2191	WESTERN GAS PAR	0.009%	80.965%
2192	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	0.009%	80.974%
2193	KEMPER CORP COMMON STOCK USD.1	0.009%	80.983%
2194	VONOVIA SE	0.009%	80.992%
2195	CELLTRION INC K	0.009%	81.001%
2196	CAP GEMINI	0.009%	81.010%
2197	CENTRAL JAPAN R	0.009%	81.019%
2198	OMEGA HEALTHCARE INVESTORS REIT USD.1	0.009%	81.028%
2199	LITTELFUSE INC COMMON STOCK USD.01	0.009%	81.036%
2200	EQT CORPORATION	0.009%	81.045%
2201	FILA KOREA LTD	0.009%	81.054%
2202	WHIRLPOOL CORP	0.009%	81.063%
2203	CANACOL ENERGY	0.009%	81.072%
2204	ARCH COAL INC A COMMON STOCK USD.01	0.009%	81.081%
2205	CENTRICA PLC	0.009%	81.090%
2206	SONOVA HOLDING	0.009%	81.099%
2207	NRG ENERGY	0.009%	81.108%
2208	SASOL	0.009%	81.117%
2209	CLOSE BROS GROU	0.009%	81.125%
2210	ALLEGHENY TECHNOLOGIES INC COMMON STOCK USD.1	0.009%	81.134%
2211	AMERICAN CAMPUS COMMUNITIES REIT USD.01	0.009%	81.143%
2212	BAT INTL FINANC	0.009%	81.152%
2213	KERING	0.009%	81.161%
2214	NGK INSULATORS	0.009%	81.170%
2215	AXIS CAPITAL HO	0.009%	81.178%
2216	BEAZLEY PLC	0.009%	81.187%
2217	VARIAN MEDICAL	0.009%	81.196%
2218	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01	0.009%	81.205%
2219	TOREX GOLD RESO	0.009%	81.214%
2220	ONEMAIN HOLDINGS INC COMMON STOCK USD.01	0.009%	81.222%
2221	E L FINL CORP L	0.009%	81.231%
2222	WESCO INTERNATI	0.009%	81.240%
2223	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.009%	81.249%
2224	CATERPILLAR INC SR UNSECURED 05/21 3.9	0.009%	81.258%
2225	EDENRED	0.009%	81.266%
2226	OLD NATIONAL BANCORP COMMON STOCK	0.009%	81.275%
2227	ESTEE LAUDER CO	0.009%	81.284%
2228	HAEMONETICS COR	0.009%	81.293%
2229	LENOVO GROUP LT	0.009%	81.301%
2230	PINNACLE FOODS INC COMMON STOCK USD.01	0.009%	81.310%
2231	HYUNDAI MOBIS	0.009%	81.319%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2232	MITSUBISHI GAS	0.009%	81.328%
2233	BENDIGO AND ADE	0.009%	81.336%
2234	RITCHIE BROS. A	0.009%	81.345%
2235	MAPFRE SA	0.009%	81.354%
2236	MITSUI OSK LINE	0.009%	81.363%
2237	HUSQVARNA AB -	0.009%	81.371%
2238	LEGG MASON INC COMMON STOCK USD.1	0.009%	81.380%
2239	ASAHI BREWERIES	0.009%	81.389%
2240	IDEX CORP	0.009%	81.398%
2241	BUCHER IND-REGD	0.009%	81.406%
2242	BIO TECHNE CORP COMMON STOCK USD.01	0.009%	81.415%
2243	IMI PLC	0.009%	81.424%
2244	HENGAN INTL	0.009%	81.432%
2245	INTERMEDIATE CA	0.009%	81.441%
2246	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.009%	81.450%
2247	TRANSOCEAN LTD	0.009%	81.458%
2248	STUDENT TRANSPORTATION INC COMMON STOCK	0.009%	81.467%
2249	BRP INC/CA- SUB	0.009%	81.476%
2250	COMMUNITY BANK SYSTEM INC COMMON STOCK USD1.0	0.009%	81.484%
2251	KEPPEL CORP	0.009%	81.493%
2252	HANA FINANCIAL	0.009%	81.502%
2253	AUTOZONE INC SR UNSECURED 04/22 3.7	0.009%	81.510%
2254	ARISTA NETWORKS INC COMMON STOCK USD.0001	0.009%	81.519%
2255	LOWE S COS INC SR UNSECURED 09/25 3.375	0.009%	81.528%
2256	STIFEL FINANCIAL CORP COMMON STOCK USD.15	0.009%	81.536%
2257	MAXIMUS INC COMMON STOCK	0.009%	81.545%
2258	TOLL BROTHERS INC COMMON STOCK USD.01	0.009%	81.554%
2259	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	0.009%	81.562%
2260	PASON SYSTEMS I	0.009%	81.571%
2261	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	0.009%	81.579%
2262	THERMO FISHER S	0.009%	81.588%
2263	CAIXABANK	0.009%	81.597%
2264	HAYS	0.009%	81.605%
2265	UNI-PRESIDENT E	0.009%	81.614%
2266	KENNAMETAL INC COMMON STOCK USD1.25	0.009%	81.622%
2267	MITSUBISHI UJF	0.009%	81.631%
2268	ICICI BANK LTD	0.009%	81.639%
2269	ATLAS COPCO AB-	0.009%	81.648%
2270	WIENERBERGER AG	0.009%	81.657%
2271	HEINEKEN NV	0.009%	81.665%
2272	INVESTORS BANCORP INC COMMON STOCK USD.01	0.009%	81.674%
2273	ASCENDAS REAL E	0.009%	81.682%
2274	CNO FINANCIAL	0.009%	81.691%
2275	RALPH LAUREN CORP COMMON STOCK USD.01	0.009%	81.699%
2276	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	0.009%	81.708%
2277	ROCKWELL AUTO	0.009%	81.716%
2278	GEBERIT AG-REG	0.009%	81.725%
2279	INGENICO	0.009%	81.733%
2280	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	0.009%	81.742%
2281	CRODA INTERNATI	0.009%	81.751%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2282	ESSITY AKTIEBOL	0.009%	81.759%
2283	NEDCOR LTD ZAR1	0.009%	81.768%
2284	BLACK KNIGHT INC COMMON STOCK	0.009%	81.776%
2285	DARLING INGREDIENTS INC COMMON STOCK USD.01	0.009%	81.785%
2286	NIPPON EXPRESS	0.009%	81.793%
2287	EXPERIAN PLC	0.009%	81.802%
2288	DOMTAR CORP USD	0.008%	81.810%
2289	ALLEGIANT TRAVE	0.008%	81.819%
2290	NITTO DENKO COR	0.008%	81.827%
2291	JBG SMITH PROPERTIES REIT USD.01	0.008%	81.835%
2292	STEVEN MADDEN LTD COMMON STOCK USD.0001	0.008%	81.844%
2293	MEREDITH CORP	0.008%	81.852%
2294	SEMICONDUCTOR M	0.008%	81.861%
2295	AIR TRANSPORT SERVICES GROUP COMMON STOCK USD.01	0.008%	81.869%
2296	SEAGATE TECHNOL	0.008%	81.878%
2297	PERKINELMER INC COMMON STOCK USD1.0	0.008%	81.886%
2298	VERISK ANALYTICS INC COMMON STOCK USD.001	0.008%	81.895%
2299	DECKERS OUTDOOR CORP COMMON STOCK USD.01	0.008%	81.903%
2300	CORESITE REALTY CORP REIT USD.01	0.008%	81.912%
2301	VOLKSWAGEN LEAS	0.008%	81.920%
2302	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.008%	81.928%
2303	GRAMERCY PROPERTY TRUST REIT USD.01	0.008%	81.937%
2304	PLATFORM SPECIALTY PRODUCTS COMMON STOCK USD.01	0.008%	81.945%
2305	China Mengniu D	0.008%	81.954%
2306	REGAL BELOIT CORP COMMON STOCK USD.01	0.008%	81.962%
2307	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.008%	81.971%
2308	TEGNA INC COMMON STOCK USD1.0	0.008%	81.979%
2309	AGF MGMT LTD CL	0.008%	81.987%
2310	EXELON GENERATI	0.008%	81.996%
2311	INVESTEC PLC	0.008%	82.004%
2312	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	0.008%	82.012%
2313	TAIWAN CEMENT	0.008%	82.021%
2314	BAYER MOTOREN W	0.008%	82.029%
2315	AXA-UAP	0.008%	82.037%
2316	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.008%	82.046%
2317	PACWEST BANCORP COMMON STOCK	0.008%	82.054%
2318	WATERS CORP	0.008%	82.062%
2319	BID CORP LTD	0.008%	82.071%
2320	PARTNERS GROUP	0.008%	82.079%
2321	HUGO BOSS AG	0.008%	82.087%
2322	HAWAIIAN HOLDINGS INC COMMON STOCK USD.01	0.008%	82.096%
2323	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	0.008%	82.104%
2324	HINDALCO INDS	0.008%	82.112%
2325	COGECO INC COMMON STOCK	0.008%	82.121%
2326	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.008%	82.129%
2327	APPLE HOSPITALITY REIT INC REIT NPV	0.008%	82.137%
2328	VISTRA ENERGY CORP COMMON STOCK	0.008%	82.146%
2329	PUBLIC SERVICE	0.008%	82.154%
2330	SPROTT INC COMM	0.008%	82.162%
2331	ERSTE GROUP BAN	0.008%	82.171%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2332	RELX NV	0.008%	82.179%
2333	CHEMICAL FINANCIAL CORP COMMON STOCK USD1.0	0.008%	82.187%
2334	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.008%	82.195%
2335	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	0.008%	82.204%
2336	OBSIDIAN ENERGY LTD COMMON STOCK	0.008%	82.212%
2337	MITSUBISHI MATE	0.008%	82.220%
2338	EUTELSAT COMMUN	0.008%	82.228%
2339	ALLSCRIPTS HEALTHCARE SOLUTI COMMON STOCK USD.01	0.008%	82.237%
2340	SERVICEMASTER G	0.008%	82.245%
2341	MSC INDUSTRIAL	0.008%	82.253%
2342	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.008%	82.262%
2343	DEUTSCHE WOHNEN	0.008%	82.270%
2344	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.008%	82.278%
2345	EQUITY COMMONWEALTH REIT USD.01	0.008%	82.286%
2346	TIMKEN CO	0.008%	82.295%
2347	VIASAT INC COMMON STOCK USD.0001	0.008%	82.303%
2348	CATTOLICA ASSIC	0.008%	82.311%
2349	J2 GLOBAL INC COMMON STOCK USD.01	0.008%	82.319%
2350	NORDSTROM INC	0.008%	82.327%
2351	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	0.008%	82.336%
2352	NATIONAL GRID PLC SP ADR ADR	0.008%	82.344%
2353	WORTHINGTON IND	0.008%	82.352%
2354	NEWS CORP CLASS A COMMON STOCK USD.01	0.008%	82.360%
2355	DTE ENERGY INC	0.008%	82.368%
2356	LITHIA MOTORS INC CL A COMMON STOCK	0.008%	82.377%
2357	NIPPON YUSEN KK	0.008%	82.385%
2358	CABOT OIL & GAS	0.008%	82.393%
2359	CLOROX CO	0.008%	82.401%
2360	PLASTIC OMNIUM	0.008%	82.409%
2361	RPC GROUP	0.008%	82.417%
2362	SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	0.008%	82.425%
2363	NIDEC CORPORATI	0.008%	82.434%
2364	STERIS PLC	0.008%	82.442%
2365	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	0.008%	82.450%
2366	CARPENTER TECH	0.008%	82.458%
2367	CHINA CONCH VEN	0.008%	82.466%
2368	EXPRESS SCRIPTS	0.008%	82.474%
2369	AFLAC INC SR UNSECURED 06/23 3.625	0.008%	82.482%
2370	BECTON DICKINSON	0.008%	82.490%
2371	KLA TENCOR CORP COMMON STOCK USD.001	0.008%	82.499%
2372	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	0.008%	82.507%
2373	NIKE INC SR UNSECURED 11/26 2.375	0.008%	82.515%
2374	ROGERS SUGAR IN	0.008%	82.523%
2375	CINEWORLD GROUP	0.008%	82.531%
2376	CNPC (HONG KONG	0.008%	82.539%
2377	RSA INSURANCE G	0.008%	82.547%
2378	MAGELLAN HEALTH INC COMMON STOCK USD.01	0.008%	82.555%
2379	ROYAL BANK OF SCOT SPON ADR ADR	0.008%	82.563%
2380	DENKI KAGAKU KO	0.008%	82.571%
2381	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.008%	82.579%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2382	FLOWERS FOODS INC COMMON STOCK USD.01	0.008%	82.588%
2383	BARCLAYS PLC SR UNSECURED 01/21 3.25	0.008%	82.596%
2384	JULIUS BAER GRO	0.008%	82.604%
2385	SUNNY OPTICAL T	0.008%	82.612%
2386	WOOLWORTHS LTD	0.008%	82.620%
2387	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	0.008%	82.628%
2388	NEW YORK TIMES	0.008%	82.636%
2389	SABRE CORP COMMON STOCK USD.01	0.008%	82.644%
2390	SHUTTERFLY INC	0.008%	82.652%
2391	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.008%	82.660%
2392	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	0.008%	82.668%
2393	SUBSEA 7 SA	0.008%	82.676%
2394	AT+T INC SR UNSECURED 02/21 2.8	0.008%	82.684%
2395	SENIOR HOUSING PROP TRUST REIT USD.01	0.008%	82.692%
2396	TAUBMAN CENTERS INC REIT USD.01	0.008%	82.700%
2397	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.008%	82.708%
2398	DESCARTES SYSTEMS GRP/THE COMMON STOCK	0.008%	82.716%
2399	LUKOIL PJSC - A	0.008%	82.724%
2400	TEMENOS GROUP A	0.008%	82.732%
2401	TRINSEO SA	0.008%	82.740%
2402	MAN STRATEGIC H	0.008%	82.748%
2403	CIENA CORP COMMON STOCK USD.01	0.008%	82.756%
2404	PRA HEALTH SCIE	0.008%	82.764%
2405	GREAT WESTERN BANCORP INC COMMON STOCK USD.01	0.008%	82.772%
2406	SYMANTEC CORP	0.008%	82.780%
2407	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.008%	82.788%
2408	EVERSOURCE ENER	0.008%	82.796%
2409	EVERCORE PARTNE	0.008%	82.804%
2410	HERMAN MILLER I	0.008%	82.812%
2411	CONVERGYS CORP COMMON STOCK	0.008%	82.820%
2412	DORMAN PRODUCTS INC COMMON STOCK USD.01	0.008%	82.828%
2413	MILLICOM INTL C	0.008%	82.836%
2414	CONTINENTAL GOL	0.008%	82.844%
2415	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	0.008%	82.852%
2416	ORIX CORP	0.008%	82.860%
2417	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.008%	82.868%
2418	RENTOKIL INITIA	0.008%	82.876%
2419	AIR FRANCE-KLM	0.008%	82.884%
2420	MORGAN STANLEY SR UNSECURED 11/21 2.625	0.008%	82.892%
2421	KEYBANK NA/CLEV	0.008%	82.900%
2422	J FRONT RETAILI	0.008%	82.908%
2423	DILLARD DEPT ST	0.008%	82.916%
2424	RLJ LODGING TRUST REIT	0.008%	82.924%
2425	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.008%	82.932%
2426	LINCOLN ELEC HL	0.008%	82.940%
2427	UMB FINANCIAL CORP COMMON STOCK USD1.0	0.008%	82.948%
2428	ASPEN PHARMACAR	0.008%	82.955%
2429	RECRUIT HOLDING	0.008%	82.963%
2430	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	0.008%	82.971%
2431	mitsui mining &	0.008%	82.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2432	MOMO INC SPON ADR ADR USD.0001	0.008%	82.987%
2433	ENSTAR GROUP LT	0.008%	82.995%
2434	PROASSURANCE CORP COMMON STOCK USD.01	0.008%	83.003%
2435	TELEFONICA EMIS	0.008%	83.011%
2436	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	0.008%	83.019%
2437	INNOGY SE	0.008%	83.026%
2438	AUTOZONE INC COMMON STOCK USD.01	0.008%	83.034%
2439	CHURCH & DWIGHT	0.008%	83.042%
2440	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.008%	83.050%
2441	KIA MOTORS CORP	0.008%	83.058%
2442	WABTEC CORP COMMON STOCK USD.01	0.008%	83.066%
2443	KONICA MINOLTA	0.008%	83.073%
2444	PROCTER & GAMBL	0.008%	83.081%
2445	TRI POINTE GROUP INC COMMON STOCK USD.01	0.008%	83.089%
2446	BAIDU INC SPON ADR ADR USD.00005	0.008%	83.097%
2447	COBHAM PLC	0.008%	83.105%
2448	SAMSUNG FIRE &	0.008%	83.113%
2449	BANCO COMERCIAL	0.008%	83.120%
2450	SUMITOMO RUBBER	0.008%	83.128%
2451	CHINA STEEL	0.008%	83.136%
2452	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.008%	83.144%
2453	BANCORPSOUTH BANK COMMON STOCK	0.008%	83.152%
2454	FERROGLOBE PLC	0.008%	83.159%
2455	BED BATH & BEYO	0.008%	83.167%
2456	COOPER STANDARD HOLDING COMMON STOCK USD.001	0.008%	83.175%
2457	SHINHAN FIN GRO	0.008%	83.183%
2458	ROBERT HALF INT	0.008%	83.190%
2459	TRELLEBORG AB	0.008%	83.198%
2460	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	0.008%	83.206%
2461	ELECTROCOMPONEN	0.008%	83.214%
2462	TETRA TECH INC COMMON STOCK USD.01	0.008%	83.222%
2463	ABM INDUSTRIES INC COMMON STOCK USD.01	0.008%	83.229%
2464	Atlantia SpA	0.008%	83.237%
2465	MICRO FOCUS INT	0.008%	83.245%
2466	ANIXTER INTL IN	0.008%	83.253%
2467	WEC ENERGY GROU	0.008%	83.260%
2468	COLRUYT SA	0.008%	83.268%
2469	KAZAKHMYS PLC	0.008%	83.276%
2470	UNITED BANKSHARES INC COMMON STOCK USD2.5	0.008%	83.284%
2471	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.008%	83.291%
2472	BABCOCK INTL GR	0.008%	83.299%
2473	GLOBUS MEDICAL	0.008%	83.307%
2474	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	0.008%	83.315%
2475	ORPEA	0.008%	83.322%
2476	THYSSEN KRUPP A	0.008%	83.330%
2477	HALYARD HEALTH INC COMMON STOCK USD.01	0.008%	83.338%
2478	SEKISUI HOUSE	0.008%	83.345%
2479	COUSINS PROPERTIES INC REIT USD1.0	0.008%	83.353%
2480	CIFI HOLDINGS G	0.008%	83.361%
2481	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.008%	83.369%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2482	SUMITOMO CORP	0.008%	83.376%
2483	ACCIONA SA	0.008%	83.384%
2484	ANTOFAGASTA HLD	0.008%	83.392%
2485	UBS GROUP	0.008%	83.399%
2486	DENTSU INC.	0.008%	83.407%
2487	RELX PLC SPON ADR ADR	0.008%	83.415%
2488	LIFE HEALTHCARE	0.008%	83.422%
2489	WYNN RESORTS LTD COMMON STOCK USD.01	0.008%	83.430%
2490	WENDY S CO/THE COMMON STOCK USD.1	0.008%	83.438%
2491	GOLD FIELDS LTD SPONS ADR ADR	0.008%	83.445%
2492	SUNTEC REIT	0.008%	83.453%
2493	JUNO THERAPEUTICS INC COMMON STOCK USD.0001	0.008%	83.461%
2494	ENERSYS COMMON STOCK USD.01	0.008%	83.469%
2495	KORN/FERRY INTERNATIONAL COMMON STOCK USD.01	0.008%	83.476%
2496	TOPBUILD CORP COMMON STOCK	0.008%	83.484%
2497	SYNOPSIS INC	0.008%	83.492%
2498	Dongbu Insuranc	0.008%	83.499%
2499	CRACKER BARREL	0.008%	83.507%
2500	ICADE	0.008%	83.514%
2501	JUPITER PLC	0.008%	83.522%
2502	DAIKIN INDUSTRI	0.008%	83.530%
2503	LEONI AG	0.008%	83.537%
2504	SUZANO PAPEL E	0.008%	83.545%
2505	AUTOCANADA INC	0.008%	83.553%
2506	NEW WORLD DEVEL	0.008%	83.560%
2507	AAREAL BANK AG	0.008%	83.568%
2508	HEALTHCARE REALTY TRUST INC REIT USD.01	0.008%	83.576%
2509	SPIRIT REALTY CAPITAL INC REIT USD.01	0.008%	83.583%
2510	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	0.008%	83.591%
2511	ROYAL UNIBREW A	0.008%	83.598%
2512	DAIWAHOUSE RE	0.008%	83.606%
2513	RYMAN HOSPITALITY PROPERTIES REIT USD.01	0.008%	83.614%
2514	BANK OF HAWAII CORP COMMON STOCK USD.01	0.008%	83.621%
2515	MORGAN STANLEY	0.008%	83.629%
2516	WPP PLC	0.008%	83.636%
2517	CANFOR PULP PRO	0.008%	83.644%
2518	TRANSALTA RENEW	0.008%	83.652%
2519	HANWHA CHEMICAL	0.008%	83.659%
2520	AURUBIS AG	0.008%	83.667%
2521	ALTIUS MINERALS	0.008%	83.674%
2522	WANT WANT CHINA	0.008%	83.682%
2523	BOSKALIS WESTMN	0.008%	83.690%
2524	SPAR GROUP LIMI	0.008%	83.697%
2525	VISHAY INTERTEC	0.008%	83.705%
2526	INTERTAPE POLYM	0.008%	83.712%
2527	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.008%	83.720%
2528	WORLDPAY INC CLASS A COMMON STOCK USD.00001	0.008%	83.727%
2529	DAINIPPON INK&C	0.008%	83.735%
2530	WOORI BANK	0.008%	83.742%
2531	CITIC LTD	0.008%	83.750%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2532	CHINA GAS HOLDI	0.008%	83.758%
2533	B&M EUROPEAN VA	0.008%	83.765%
2534	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	0.008%	83.773%
2535	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.008%	83.780%
2536	CEZ AS	0.008%	83.788%
2537	AMERIPRISE FINA	0.008%	83.795%
2538	TAYLOR MORRISON HOME CORP A COMMON STOCK USD.00001	0.008%	83.803%
2539	BRINK S CO/THE COMMON STOCK USD1.0	0.008%	83.810%
2540	METSO OYJ	0.008%	83.818%
2541	FONCIERE DES RE	0.008%	83.825%
2542	VALMONT INDUSTRIES COMMON STOCK USD1.0	0.008%	83.833%
2543	RYDER SYSTEM IN	0.008%	83.840%
2544	TEREX CORP	0.008%	83.848%
2545	SEMBCORP INDUST	0.008%	83.855%
2546	SAIPEM SPA	0.008%	83.863%
2547	FIRST MAJESTIC SILVER CORP COMMON STOCK	0.008%	83.870%
2548	YOKOHAMA RUBBER	0.008%	83.878%
2549	FIRST INDL REAL	0.008%	83.885%
2550	PROGRESS SOFTWARE CORP COMMON STOCK USD.01	0.007%	83.893%
2551	HEXAGON AB	0.007%	83.900%
2552	MOOG INC CLASS A COMMON STOCK USD1.0	0.007%	83.908%
2553	SCOR	0.007%	83.915%
2554	TARO PHARMACEUT	0.007%	83.923%
2555	CES ENERGY SOLU	0.007%	83.930%
2556	MAJOR DRILLING	0.007%	83.938%
2557	HASBRO INC	0.007%	83.945%
2558	SIGNATURE BANK COMMON STOCK USD.01	0.007%	83.953%
2559	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.007%	83.960%
2560	MSCI INC	0.007%	83.968%
2561	GTT COMMUNICATIONS INC COMMON STOCK USD.0001	0.007%	83.975%
2562	NATIONAL GENERA	0.007%	83.983%
2563	AXEL SPRINGER A	0.007%	83.990%
2564	MERCURY GENERAL	0.007%	83.998%
2565	GATX CORP	0.007%	84.005%
2566	BM&F BOVESPA SA	0.007%	84.012%
2567	YAMATO HOLDINGS	0.007%	84.020%
2568	ACS, ACTIVIDADE	0.007%	84.027%
2569	ILLINOIS TOOL W	0.007%	84.035%
2570	MB FINANCIAL INC COMMON STOCK USD.01	0.007%	84.042%
2571	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	0.007%	84.050%
2572	MEGA FINANCIAL	0.007%	84.057%
2573	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.007%	84.065%
2574	BROWN-FORMAN CO	0.007%	84.072%
2575	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.007%	84.079%
2576	CHORUS AVIATION	0.007%	84.087%
2577	ALFA SA DE CV	0.007%	84.094%
2578	L BRANDS INC COMMON STOCK USD.5	0.007%	84.102%
2579	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.007%	84.109%
2580	GUANGZHOU R&F P	0.007%	84.116%
2581	HITACHI CONST M	0.007%	84.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2582	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.007%	84.131%
2583	BEIJING ENT WAT	0.007%	84.139%
2584	YUM CHINA HOLDINGS INC COMMON STOCK USD.01	0.007%	84.146%
2585	NOMURA REAL EST	0.007%	84.153%
2586	MCDERMOTT INTL	0.007%	84.161%
2587	EDISON INTERNATIONAL COMMON STOCK	0.007%	84.168%
2588	XCEL ENERGY INC COMMON STOCK USD2.5	0.007%	84.176%
2589	HUMANA INC SR UNSECURED 10/24 3.85	0.007%	84.183%
2590	POLYONE CORPORATION COMMON STOCK USD.01	0.007%	84.190%
2591	GOEASY LTD	0.007%	84.198%
2592	GENERAC HOLDINGS INC COMMON STOCK USD.01	0.007%	84.205%
2593	HERBALIFE LTD COMMON STOCK USD.002	0.007%	84.212%
2594	INSURANCE AUSTR	0.007%	84.220%
2595	CHINA VANKE CO	0.007%	84.227%
2596	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.007%	84.234%
2597	CREDICORP	0.007%	84.242%
2598	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.007%	84.249%
2599	ROTORK PLC	0.007%	84.256%
2600	WHITE MOUNTAINS	0.007%	84.264%
2601	AMERICAN WOODMARK CORP COMMON STOCK	0.007%	84.271%
2602	CABOT MICROELECTRONICS CORP COMMON STOCK USD.001	0.007%	84.279%
2603	NATIXIS	0.007%	84.286%
2604	NVR INC COMMON STOCK USD.01	0.007%	84.293%
2605	ESTERLINE TECHNOLOGIES CORP COMMON STOCK USD.2	0.007%	84.300%
2606	ARISTOCRAT LEIS	0.007%	84.308%
2607	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	0.007%	84.315%
2608	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.007%	84.322%
2609	DICK S SPORTING GOODS INC COMMON STOCK USD.01	0.007%	84.330%
2610	COLUMBIA BANKING SYSTEM INC COMMON STOCK	0.007%	84.337%
2611	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.007%	84.344%
2612	DONGFENG MOTOR	0.007%	84.352%
2613	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.007%	84.359%
2614	ENTERPRISE PROD	0.007%	84.366%
2615	HP INC SR UNSECURED 06/21 4.3	0.007%	84.374%
2616	VOPAK (KON)	0.007%	84.381%
2617	GPE EUROTUNNEL	0.007%	84.388%
2618	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.007%	84.395%
2619	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	0.007%	84.403%
2620	CAPSTONE MINING	0.007%	84.410%
2621	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.007%	84.417%
2622	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001	0.007%	84.425%
2623	NETAPP INC SR UNSECURED 12/22 3.25	0.007%	84.432%
2624	TRIPADVISOR INC COMMON STOCK USD.001	0.007%	84.439%
2625	EBAY INC 3.45%	0.007%	84.446%
2626	MEDICAL FACILIT	0.007%	84.453%
2627	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.007%	84.461%
2628	KBR INC COMMON STOCK USD.001	0.007%	84.468%
2629	FANUC	0.007%	84.475%
2630	LI & FUNG LIMIT	0.007%	84.482%
2631	SILGAN HLDGS	0.007%	84.490%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2632	PROXIMUS	0.007%	84.497%
2633	SANTOS LIMITED	0.007%	84.504%
2634	CAMBREX CORP COMMON STOCK USD.1	0.007%	84.511%
2635	HOPE BANCORP INC COMMON STOCK USD.001	0.007%	84.519%
2636	INDITEX SA	0.007%	84.526%
2637	FIRST MERCHANTS CORP COMMON STOCK	0.007%	84.533%
2638	CIMB GROUP HOLD	0.007%	84.540%
2639	TINGYI(CAYMAN I	0.007%	84.547%
2640	NINE DRAGONS PA	0.007%	84.555%
2641	MALAYAN BKG BHD	0.007%	84.562%
2642	HAIER ELECTRONI	0.007%	84.569%
2643	NICHIREI CORP	0.007%	84.576%
2644	JAPAN PRIME REA	0.007%	84.583%
2645	SYDBANK	0.007%	84.591%
2646	T GARANTI BANKA	0.007%	84.598%
2647	UNION BANKSHARES CORP COMMON STOCK USD1.33	0.007%	84.605%
2648	SINCLAIR BROADC	0.007%	84.612%
2649	BIRCHCLIFF ENER	0.007%	84.619%
2650	TIGER BRANDS	0.007%	84.626%
2651	ENERSIS SA	0.007%	84.634%
2652	PATTERSON COS INC COMMON STOCK USD.01	0.007%	84.641%
2653	BE SEMICONDUCTO	0.007%	84.648%
2654	FERROVIAL SA	0.007%	84.655%
2655	GREAT WALL AUTO	0.007%	84.662%
2656	FULTON FINANCIAL CORP COMMON STOCK USD2.5	0.007%	84.669%
2657	BANCO SANTANDER SA SPON ADR ADR	0.007%	84.677%
2658	COMPAL ELECTRON	0.007%	84.684%
2659	ADVANCE RESIDEN	0.007%	84.691%
2660	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.007%	84.698%
2661	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	0.007%	84.705%
2662	NORSK HYDRO AS	0.007%	84.712%
2663	SAMSONITE INTL	0.007%	84.719%
2664	SUNSTONE HOTEL	0.007%	84.727%
2665	FCB FINANCIAL HOLDINGS CL A COMMON STOCK USD.001	0.007%	84.734%
2666	DEUTSCHE TELEKO	0.007%	84.741%
2667	CHENIERE ENERGY INC COMMON STOCK USD.003	0.007%	84.748%
2668	BRITISH SKY BRO	0.007%	84.755%
2669	NABORS INDUSTRI	0.007%	84.762%
2670	NORDEA BANK AB	0.007%	84.769%
2671	SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	0.007%	84.776%
2672	TJX COS INC SR UNSECURED 05/23 2.5	0.007%	84.783%
2673	CATHAY GENERAL BANCORP COMMON STOCK USD.01	0.007%	84.791%
2674	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.007%	84.798%
2675	AMGEN INC SR UNSECURED 05/25 3.125	0.007%	84.805%
2676	KANEKA CORP	0.007%	84.812%
2677	TEXAS ROADHOUSE INC COMMON STOCK USD.001	0.007%	84.819%
2678	BARCLAYS PLC	0.007%	84.826%
2679	KOBE STEEL	0.007%	84.833%
2680	SALZGITTER AG	0.007%	84.840%
2681	TOPDANMARK A/S	0.007%	84.847%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2682	LEG IMMOBILIEN	0.007%	84.854%
2683	ASTRA INTERNATI	0.007%	84.861%
2684	WEINGARTEN REALTY INVESTORS REIT USD.03	0.007%	84.868%
2685	RESMED INC	0.007%	84.875%
2686	JBS SA	0.007%	84.883%
2687	PTT GLOBAL CHEM	0.007%	84.890%
2688	GRACO INC COMMON STOCK USD1.0	0.007%	84.897%
2689	PG&E CORP	0.007%	84.904%
2690	CK ASSET HOLDIN	0.007%	84.911%
2691	KB HOME COMMON STOCK USD1.0	0.007%	84.918%
2692	RLI CORP COMMON STOCK USD1.0	0.007%	84.925%
2693	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.007%	84.932%
2694	SINGAPORE TELEC	0.007%	84.939%
2695	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.007%	84.946%
2696	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.007%	84.953%
2697	ALPS ELECTRIC C	0.007%	84.960%
2698	UPL LTD	0.007%	84.967%
2699	CALLON PETROLEUM CO COMMON STOCK USD.01	0.007%	84.974%
2700	LANDSTAR SYSTEM	0.007%	84.981%
2701	CAPITACOMMERCIA	0.007%	84.988%
2702	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.007%	84.995%
2703	BLACKHAWK NETWORK HOLDINGS I COMMON STOCK USD.001	0.007%	85.002%
2704	ORORA LTD	0.007%	85.009%
2705	WARTSILA OYJ AB	0.007%	85.016%
2706	JANUS HENDERSON	0.007%	85.023%
2707	MEXICHEM SAB DE	0.007%	85.030%
2708	TENNECO AUTOMOT	0.007%	85.037%
2709	FORMOSA CHEMICA	0.007%	85.044%
2710	MEDIATEK INC	0.007%	85.051%
2711	FIRST FINANCIAL	0.007%	85.058%
2712	LOOMIS AB	0.007%	85.065%
2713	RUBIS SCA	0.007%	85.072%
2714	WPP PLC SPONSORED ADR ADR	0.007%	85.079%
2715	EATON VANCE CORP COMMON STOCK USD.00390625	0.007%	85.086%
2716	PEGATRON CORP	0.007%	85.092%
2717	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	0.007%	85.099%
2718	PLAYTECH	0.007%	85.106%
2719	HYUNDAI ENG & C	0.007%	85.113%
2720	NETSCOUT SYSTEMS INC COMMON STOCK USD.001	0.007%	85.120%
2721	CLEAN HARBOR IN	0.007%	85.127%
2722	WAJAX CORP	0.007%	85.134%
2723	INDOFOODS SUKSE	0.007%	85.141%
2724	LENNAR CORP 6.6	0.007%	85.148%
2725	DUNDEE PRECIOUS	0.007%	85.155%
2726	OASIS PETROLEUM INC COMMON STOCK USD.01	0.007%	85.162%
2727	BT GROUP PLC	0.007%	85.169%
2728	ECOLAB INC SR UNSECURED 12/21 4.35	0.007%	85.176%
2729	APERAM SA	0.007%	85.182%
2730	CAPITAMALL TRUS	0.007%	85.189%
2731	HANKOOK TIRE CO	0.007%	85.196%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2732	J + J SNACK FOODS CORP COMMON STOCK	0.007%	85.203%
2733	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	0.007%	85.210%
2734	HERC HOLDINGS INC COMMON STOCK USD.01	0.007%	85.217%
2735	NORMA GROUP AG	0.007%	85.224%
2736	CVB FINANCIAL CORP COMMON STOCK	0.007%	85.231%
2737	WASHINGTON FEDERAL INC COMMON STOCK USD1.0	0.007%	85.238%
2738	KB FINANCIAL GR	0.007%	85.245%
2739	GREEN DOT CORP CLASS A COMMON STOCK USD.001	0.007%	85.251%
2740	F5 NETWORKS INC COMMON STOCK	0.007%	85.258%
2741	CANTEL MEDICAL CORP COMMON STOCK USD.1	0.007%	85.265%
2742	XINYI GLASS HOL	0.007%	85.272%
2743	INMOBILIARIA CO	0.007%	85.279%
2744	CHEMED CORP COMMON STOCK USD1.0	0.007%	85.286%
2745	PAYCHEX INC	0.007%	85.293%
2746	EPAM SYSTEMS INC COMMON STOCK USD.001	0.007%	85.299%
2747	ANTA SPORTS PRO	0.007%	85.306%
2748	CASINO GUICH-PE	0.007%	85.313%
2749	VALLEY NATIONAL BANCORP COMMON STOCK	0.007%	85.320%
2750	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.007%	85.327%
2751	WACKER CHEMIE A	0.007%	85.334%
2752	HASEKO CORP	0.007%	85.341%
2753	AGGREKO PLC	0.007%	85.347%
2754	METCASH LTD	0.007%	85.354%
2755	ROGERS CORP COMMON STOCK USD1.0	0.007%	85.361%
2756	PRETIUM RESOURC	0.007%	85.368%
2757	SWIRE PACIFIC	0.007%	85.375%
2758	ITRON INC	0.007%	85.382%
2759	MARUTI SUZUKI	0.007%	85.388%
2760	EHOSTAR CORP A COMMON STOCK USD.001	0.007%	85.395%
2761	TRITON INTERNAT	0.007%	85.402%
2762	ABERTIS INFRAES	0.007%	85.409%
2763	HANG LUNG DEVEL	0.007%	85.416%
2764	ZYNGA INC CL A COMMON STOCK USD.00000625	0.007%	85.422%
2765	JUNGHEINRICH -	0.007%	85.429%
2766	SHISEIDO CO	0.007%	85.436%
2767	ASM INTL NV	0.007%	85.443%
2768	CHINA MERCHANT	0.007%	85.450%
2769	O'REILLY AUTOMO	0.007%	85.456%
2770	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	0.007%	85.463%
2771	BODYCOTE PLC	0.007%	85.470%
2772	CHINA RESOURCES	0.007%	85.477%
2773	SAMSUNG ELEC-ME	0.007%	85.483%
2774	VIA VAREJO SA	0.007%	85.490%
2775	UNIPOL GRUPPO F	0.007%	85.497%
2776	II VI INC COMMON STOCK	0.007%	85.504%
2777	PROCTER & GAMBL	0.007%	85.510%
2778	RENASANT CORP COMMON STOCK USD5.0	0.007%	85.517%
2779	JAPAN HOTEL REI	0.007%	85.524%
2780	SINO-OCEAN LAND	0.007%	85.531%
2781	SURGE ENERGY IN	0.007%	85.537%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2782	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	0.007%	85.544%
2783	AT+T INC SR UNSECURED 02/21 4.6	0.007%	85.551%
2784	SHENANDOAH TELECOMMUNICATION COMMON STOCK	0.007%	85.558%
2785	ADARO ENERGY TB	0.007%	85.564%
2786	AG GROWTH INTER	0.007%	85.571%
2787	MYRIAD GENETICS	0.007%	85.578%
2788	TELENOR AS	0.007%	85.584%
2789	PROGRESS ENERGY	0.007%	85.591%
2790	AMTRUST FINANCIAL SERVICES COMMON STOCK USD.01	0.007%	85.598%
2791	ESTACIO PARTICI	0.007%	85.605%
2792	CABLE ONE INC COMMON STOCK USD.01	0.007%	85.611%
2793	CARS.COM INC COMMON STOCK USD.01	0.007%	85.618%
2794	FIRSTENERGY CORP COMMON STOCK USD.1	0.007%	85.625%
2795	BRUKER CORP COMMON STOCK USD.01	0.007%	85.631%
2796	UNITED NATURAL FOODS INC COMMON STOCK USD.01	0.007%	85.638%
2797	NGK SPARK PLUG	0.007%	85.645%
2798	ARGONAUT GOLD I	0.007%	85.651%
2799	A P MOLLER - MA	0.007%	85.658%
2800	EMERGENT BIOSOLUTIONS INC COMMON STOCK USD.001	0.007%	85.665%
2801	KILLAM APART RE	0.007%	85.671%
2802	PT BANK CENTRAL	0.007%	85.678%
2803	NETWORK HEALTHC	0.007%	85.685%
2804	TRANSURBAN GROU	0.007%	85.691%
2805	KGHM POLSKA MIE	0.007%	85.698%
2806	LENNAR CORP 4.7	0.007%	85.705%
2807	FUJI ELECTRIC C	0.007%	85.711%
2808	OZ MINERALS LTD	0.007%	85.718%
2809	NTN CORPORATION	0.007%	85.725%
2810	HYUNDAI MARINE&	0.007%	85.731%
2811	QEP RESOURCES INC COMMON STOCK USD.01	0.007%	85.738%
2812	ROCKWOOL INTL	0.007%	85.744%
2813	FIRST FINL BANKSHARES INC COMMON STOCK USD.01	0.007%	85.751%
2814	PRICESMART INC	0.007%	85.758%
2815	HEROUX DEVTEK	0.007%	85.764%
2816	VALMET CORP	0.007%	85.771%
2817	SINGAPORE PRESS	0.007%	85.778%
2818	CLEANAWAY WASTE	0.007%	85.784%
2819	US SILICA HOLDINGS INC COMMON STOCK USD.01	0.007%	85.791%
2820	FRANSHION PROPE	0.007%	85.797%
2821	SANMINA CORP COMMON STOCK USD.01	0.007%	85.804%
2822	GREAT PORTLAND	0.007%	85.811%
2823	PERNOD-RICARD	0.007%	85.817%
2824	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	85.824%
2825	ATHENAHEALTH IN	0.007%	85.830%
2826	SHAFTESBURY	0.007%	85.837%
2827	DAVE & BUSTER'S	0.007%	85.844%
2828	GCP APPLIED TECHNOLOGIES COMMON STOCK USD.01	0.007%	85.850%
2829	CMS ENERGY CORP	0.007%	85.857%
2830	EBARA CORP	0.007%	85.863%
2831	HELLA KGAA HUEC	0.007%	85.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2832	WALGREEN BOOTS	0.007%	85.876%
2833	SOPRA	0.007%	85.883%
2834	ELECTROLUX AB-S	0.007%	85.890%
2835	TRIBUNE MEDIA C	0.007%	85.896%
2836	PPL CORPORATION	0.007%	85.903%
2837	HOWDEN JOINERY	0.007%	85.909%
2838	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	0.007%	85.916%
2839	ACUITY BRANDS INC COMMON STOCK USD.01	0.007%	85.922%
2840	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01	0.007%	85.929%
2841	GLACIER BANCORP INC COMMON STOCK USD.01	0.007%	85.935%
2842	BUWOG AG	0.007%	85.942%
2843	SEALED AIR CORP COMMON STOCK USD.1	0.007%	85.948%
2844	VERINT SYSTEMS	0.007%	85.955%
2845	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.007%	85.962%
2846	NATIONAL EXPRES	0.007%	85.968%
2847	ACTIVIA PROPERT	0.007%	85.975%
2848	AMBEV SA	0.007%	85.981%
2849	MINERAL RESOURC	0.007%	85.988%
2850	DAICEL CHEM IND	0.007%	85.994%
2851	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	0.007%	86.001%
2852	SABRA HEALTH CARE REIT INC REIT USD.01	0.007%	86.007%
2853	OWENS-ILLINOIS	0.007%	86.014%
2854	ASPEN INSURANCE	0.006%	86.020%
2855	UNIQA INSURANCE	0.006%	86.027%
2856	TERNA RETE ELET	0.006%	86.033%
2857	HORACE MANN EDUCATORS COMMON STOCK USD.001	0.006%	86.040%
2858	LA QUINTA HOLDINGS INC COMMON STOCK USD.01	0.006%	86.046%
2859	EVONIK INDUSTRI	0.006%	86.053%
2860	TECH MAHINDRA L	0.006%	86.059%
2861	KERRY PROPERTIE	0.006%	86.066%
2862	CANOPY GROWTH C	0.006%	86.072%
2863	PUBLIC BNK-LOCA	0.006%	86.079%
2864	SUN ART RETAIL	0.006%	86.085%
2865	GREIF INC CL A COMMON STOCK	0.006%	86.091%
2866	A2A SPA	0.006%	86.098%
2867	CATHAY FINANCIA	0.006%	86.104%
2868	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	0.006%	86.111%
2869	SYMRISE AG	0.006%	86.117%
2870	FTI CONSULTING INC COMMON STOCK USD.01	0.006%	86.124%
2871	AQUA AMERICA INC COMMON STOCK USD.5	0.006%	86.130%
2872	AURORA CANNABIS	0.006%	86.137%
2873	LONDON STOCK EX	0.006%	86.143%
2874	RAIA DROGASIL S	0.006%	86.149%
2875	OMRON CORP	0.006%	86.156%
2876	NOVO NORDISK A/S SPONS ADR ADR	0.006%	86.162%
2877	PARAMOUNT GROUP INC REIT USD.01	0.006%	86.169%
2878	TRUSTMARK CORP COMMON STOCK	0.006%	86.175%
2879	CONCORDIA FINAN	0.006%	86.182%
2880	BANK OF NT BUTT	0.006%	86.188%
2881	HYOSUNG CORP	0.006%	86.194%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2882	TRINIDAD DRILLI	0.006%	86.201%
2883	DASSAULT SYSTEM	0.006%	86.207%
2884	UNIPOLSAI SPA	0.006%	86.214%
2885	SIENNA SENIOR L	0.006%	86.220%
2886	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	0.006%	86.227%
2887	RED HAT INC COMMON STOCK USD.0001	0.006%	86.233%
2888	PENGROWTH ENERGY CORP COMMON STOCK	0.006%	86.239%
2889	E.SUN FINANCIAL	0.006%	86.246%
2890	ENTERGY CORP	0.006%	86.252%
2891	GREAT PLAINS ENERGY INC COMMON STOCK	0.006%	86.258%
2892	SUNOPTA INC COMMON STOCK	0.006%	86.265%
2893	INTEGER HOLDINGS CORP COMMON STOCK USD.001	0.006%	86.271%
2894	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.006%	86.278%
2895	WALKER + DUNLOP INC COMMON STOCK	0.006%	86.284%
2896	GERRESHEIMER GR	0.006%	86.290%
2897	AVIS BUDGET GROUP INC COMMON STOCK USD.01	0.006%	86.297%
2898	OUTOKUMPU OY	0.006%	86.303%
2899	ASUSTEK COMPUTE	0.006%	86.310%
2900	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	0.006%	86.316%
2901	ATHABASCA OIL C	0.006%	86.322%
2902	CHAILEASE HOLDI	0.006%	86.329%
2903	FLAGSTAR BANCORP INC COMMON STOCK USD.01	0.006%	86.335%
2904	KEYENCE CORP	0.006%	86.341%
2905	OAO GAZPROM-SPO	0.006%	86.348%
2906	ALLREAL HOLDING	0.006%	86.354%
2907	GCL-POLY ENERGY	0.006%	86.360%
2908	BRANDYWINE REAL	0.006%	86.367%
2909	MGIC INVESTMENT CORP COMMON STOCK USD1.0	0.006%	86.373%
2910	LITE-ON TECHNOL	0.006%	86.380%
2911	Straumann AG	0.006%	86.386%
2912	MORNINGSTAR INC COMMON STOCK	0.006%	86.392%
2913	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	0.006%	86.399%
2914	HORIZON PHARMA	0.006%	86.405%
2915	CENTERPOINT ENE	0.006%	86.411%
2916	MASONITE INTERNATIONAL CORP COMMON STOCK	0.006%	86.418%
2917	TGS NOPEC GEOPH	0.006%	86.424%
2918	LG TELECOM LTD	0.006%	86.430%
2919	GRAHAM HOLDINGS	0.006%	86.437%
2920	PUBLICIS GROUPE	0.006%	86.443%
2921	COSMO ENERGY HO	0.006%	86.449%
2922	ILLUMINA INC	0.006%	86.456%
2923	CENTAMIN PLC	0.006%	86.462%
2924	MONDI LTD	0.006%	86.468%
2925	CEMBRA MONEY BA	0.006%	86.475%
2926	IT HOLDINGS COR	0.006%	86.481%
2927	COCA-COLA EUROP	0.006%	86.487%
2928	SANKYU INC	0.006%	86.494%
2929	COMPASS MINERALS INTERNATION COMMON STOCK USD.01	0.006%	86.500%
2930	GRUPO AEROPORTU	0.006%	86.506%
2931	ENVISION HEALTHCARE CORP COMMON STOCK	0.006%	86.512%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2932	SEABOARD CORP COMMON STOCK USD1.0	0.006%	86.519%
2933	NORDEA BANK AB	0.006%	86.525%
2934	EASTGROUP PROPERTIES INC REIT	0.006%	86.531%
2935	TURK HAVA YOLLA	0.006%	86.538%
2936	PSEG POWER	0.006%	86.544%
2937	LASALLE HOTEL PROPERTIES REIT USD.01	0.006%	86.550%
2938	NAVER CORP	0.006%	86.556%
2939	NATL HEALTH INVESTORS INC REIT USD.01	0.006%	86.563%
2940	SWISS PRIME SIT	0.006%	86.569%
2941	CAPITALAND	0.006%	86.575%
2942	GLP J-REIT	0.006%	86.581%
2943	LIFEPOINT HOSPI	0.006%	86.588%
2944	SANWA SHUTTER C	0.006%	86.594%
2945	ARYZTA AG	0.006%	86.600%
2946	CLICLS GROUP	0.006%	86.606%
2947	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.006%	86.612%
2948	INFOSYS LTD SP ADR ADR	0.006%	86.619%
2949	TOWNE BANK COMMON STOCK USD1.667	0.006%	86.625%
2950	KELLOGG CO	0.006%	86.631%
2951	BHARAT FORGE LT	0.006%	86.637%
2952	Samsung Life In	0.006%	86.643%
2953	MASCO CORP	0.006%	86.650%
2954	MONSTER BEVERAGE CORP COMMON STOCK	0.006%	86.656%
2955	VICTREX PLC	0.006%	86.662%
2956	ACXIOM CORP COMMON STOCK USD.1	0.006%	86.668%
2957	GPO TELEVISA	0.006%	86.674%
2958	AU OPTRONICS CO	0.006%	86.681%
2959	SEI INVESTMENT	0.006%	86.687%
2960	PHYSICIANS REALTY TRUST REIT USD.01	0.006%	86.693%
2961	ARMSTRONG WORLD	0.006%	86.699%
2962	BMW FINANCE NV	0.006%	86.705%
2963	WHEELOCK & COMP	0.006%	86.711%
2964	CITIGROUP INC	0.006%	86.717%
2965	EBIX INC COMMON STOCK USD.1	0.006%	86.724%
2966	YUE YUEN INDUST	0.006%	86.730%
2967	KASIKORNBANK PL	0.006%	86.736%
2968	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0	0.006%	86.742%
2969	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	0.006%	86.748%
2970	CJ CHEILJEDANG	0.006%	86.754%
2971	MDU RES GROUP I	0.006%	86.760%
2972	BADGER DAYLIGHT	0.006%	86.767%
2973	BANNER CORPORATION COMMON STOCK USD.01	0.006%	86.773%
2974	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	0.006%	86.779%
2975	TRIMBLE INC COMMON STOCK	0.006%	86.785%
2976	DAINIPPON SCREE	0.006%	86.791%
2977	IMERYS SA	0.006%	86.797%
2978	B+G FOODS INC COMMON STOCK USD.01	0.006%	86.803%
2979	FRESH DEL MONTE	0.006%	86.809%
2980	SHIMIZU CORP	0.006%	86.816%
2981	INTL FLAVORS&FR	0.006%	86.822%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
2982	NIPRO CORP	0.006%	86.828%
2983	PEARSON STK	0.006%	86.834%
2984	VALVOLINE INC COMMON STOCK USD.01	0.006%	86.840%
2985	RICOH CO	0.006%	86.846%
2986	TOKYO TATEMONO	0.006%	86.852%
2987	KONE OYJ	0.006%	86.858%
2988	AMEREN CORP	0.006%	86.864%
2989	NEXT PLC	0.006%	86.871%
2990	HOYA CORP	0.006%	86.877%
2991	EASYJET	0.006%	86.883%
2992	OTP BANK PLC	0.006%	86.889%
2993	ASPEN TECHNOLOGY INC COMMON STOCK USD.1	0.006%	86.895%
2994	EDUCATION REALTY TRUST INC REIT USD.01	0.006%	86.901%
2995	QUANTA COMPUTER	0.006%	86.907%
2996	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.006%	86.913%
2997	SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	0.006%	86.919%
2998	ULVAC INC.	0.006%	86.925%
2999	CORPORATE OFFICE PROPERTIES REIT USD.01	0.006%	86.931%
3000	AIR WATER INC.	0.006%	86.937%
3001	BEACH PETROLEUM	0.006%	86.943%
3002	CARA OPERATIONS	0.006%	86.949%
3003	ZIJIN MINING GR	0.006%	86.956%
3004	JTEKT CORP.	0.006%	86.962%
3005	SPARK NEW ZEA	0.006%	86.968%
3006	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.006%	86.974%
3007	COVANTA HOLDING CORP COMMON STOCK USD.1	0.006%	86.980%
3008	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	0.006%	86.986%
3009	UNITE GROUP PLC	0.006%	86.992%
3010	QBE INSURANCE	0.006%	86.998%
3011	HILLTOP HOLDINGS INC COMMON STOCK USD.01	0.006%	87.004%
3012	MEDIASET	0.006%	87.010%
3013	COFINIMMO	0.006%	87.016%
3014	FINECOBANK BANC	0.006%	87.022%
3015	ICU MEDICAL INC COMMON STOCK USD.1	0.006%	87.028%
3016	SINOPAC HLDG	0.006%	87.034%
3017	HANWHA CORP	0.006%	87.040%
3018	HELEN OF TROY C	0.006%	87.046%
3019	KOREA INVESTMEN	0.006%	87.052%
3020	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.006%	87.058%
3021	KUMBA IRON ORE	0.006%	87.064%
3022	IDEA CELLULAR L	0.006%	87.070%
3023	ASTRAZENECA	0.006%	87.076%
3024	CENTERSTATE BANK CORP COMMON STOCK USD.01	0.006%	87.082%
3025	SETAN MITSUKOS	0.006%	87.088%
3026	MR PRICE GROUP	0.006%	87.094%
3027	YOKOGAWA ELECTR	0.006%	87.100%
3028	JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	0.006%	87.106%
3029	NIPPON PAPER IN	0.006%	87.112%
3030	ULTA BEAUTY INC COMMON STOCK USD.01	0.006%	87.118%
3031	NEXANS	0.006%	87.124%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3032	SOTHEBY S COMMON STOCK USD.01	0.006%	87.130%
3033	BURLINGTON STORES INC COMMON STOCK USD.0001	0.006%	87.136%
3034	CAMPBELL SOUP C	0.006%	87.142%
3035	BLOCK(H&R)INC	0.006%	87.148%
3036	FINISAR CORPORATION COMMON STOCK USD.001	0.006%	87.154%
3037	DCC PLC	0.006%	87.159%
3038	OUTFRONT MEDIA INC REIT USD.01	0.006%	87.165%
3039	KENEDIX REALTY	0.006%	87.171%
3040	LEONS FURNITURE	0.006%	87.177%
3041	CARDINAL ENERGY	0.006%	87.183%
3042	MATTEL INC COMMON STOCK USD1.0	0.006%	87.189%
3043	FERRO CORP	0.006%	87.195%
3044	SIERRA WIRELESS INC COMMON STOCK	0.006%	87.201%
3045	TECHTRONIC INDU	0.006%	87.207%
3046	LG CABLE &MCHY	0.006%	87.213%
3047	COOPER TIRE&RUB	0.006%	87.219%
3048	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	0.006%	87.225%
3049	Alten	0.006%	87.231%
3050	SHIN KONG FINL	0.006%	87.237%
3051	ZEON CO	0.006%	87.243%
3052	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	0.006%	87.249%
3053	LOGITECH INTERN	0.006%	87.255%
3054	ENSCO PLC CLASS	0.006%	87.260%
3055	GRUPA LOTOS S.A	0.006%	87.266%
3056	GPO FIN BANORTE	0.006%	87.272%
3057	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	0.006%	87.278%
3058	PEARSON	0.006%	87.284%
3059	SPX FLOW INC COMMON STOCK USD.01	0.006%	87.290%
3060	SGS SA-REG COMM	0.006%	87.296%
3061	FINMECCANICA SP	0.006%	87.302%
3062	BANK OF QUEENSL	0.006%	87.308%
3063	HYUNDAI ROBOTIC	0.006%	87.314%
3064	PIEDMONT OFFICE	0.006%	87.319%
3065	TKH GROUP NV DU	0.006%	87.325%
3066	NHK SPRING CO	0.006%	87.331%
3067	MORI SEIKI CO	0.006%	87.337%
3068	TAISEI CORP	0.006%	87.343%
3069	DKSH HOLDING LT	0.006%	87.349%
3070	TRITAX BIG BOX	0.006%	87.355%
3071	CHINA RESOURCES	0.006%	87.361%
3072	EVOLUTION MININ	0.006%	87.366%
3073	STAR ENTERTAINM	0.006%	87.372%
3074	SEEK LTD.	0.006%	87.378%
3075	UNIVAR INC COMMON STOCK USD.01	0.006%	87.384%
3076	COLUMBIA PROPERTY TRUST INC REIT USD.01	0.006%	87.390%
3077	PRYSMIAN SPA CO	0.006%	87.396%
3078	RPC INC COMMON STOCK USD.1	0.006%	87.402%
3079	RETAIL PROPERTIES OF AME A REIT USD.001	0.006%	87.407%
3080	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.006%	87.413%
3081	NORTHVIEW APART	0.006%	87.419%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3082	DUERR AG	0.006%	87.425%
3083	RBC BEARINGS INC COMMON STOCK USD.01	0.006%	87.431%
3084	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01	0.006%	87.437%
3085	SIMS GROUP LTD	0.006%	87.443%
3086	SAP SE SPONSORED ADR ADR	0.006%	87.448%
3087	CHINA EVERBRIGH	0.006%	87.454%
3088	NAMCO BANDAI HO	0.006%	87.460%
3089	HEARTLAND EXPRESS INC COMMON STOCK USD.01	0.006%	87.466%
3090	NORDSON CORP COMMON STOCK	0.006%	87.472%
3091	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	0.006%	87.478%
3092	MERCK KGAA	0.006%	87.483%
3093	SM ENERGY CO COMMON STOCK USD.01	0.006%	87.489%
3094	SEMGROUP CORP CLASS A COMMON STOCK	0.006%	87.495%
3095	WINNEBAGO INDUSTRIES COMMON STOCK USD.5	0.006%	87.501%
3096	KULICKE&SOFFA I	0.006%	87.507%
3097	GRANITE CONST	0.006%	87.512%
3098	SEGA SAMMY HOLD	0.006%	87.518%
3099	INDEPENDENCE GR	0.006%	87.524%
3100	BOSTON BEER COMPANY INC A COMMON STOCK USD.01	0.006%	87.530%
3101	HERMES INTL	0.006%	87.536%
3102	AMERIS BANCORP COMMON STOCK USD1.0	0.006%	87.541%
3103	ENERGEN CORP COMMON STOCK USD.01	0.006%	87.547%
3104	STATOIL ASA SPON ADR ADR	0.006%	87.553%
3105	DAIICHI SANKYO	0.006%	87.559%
3106	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01	0.006%	87.565%
3107	PLEXUS CORP COMMON STOCK USD.01	0.006%	87.570%
3108	CDW CORP/DE COMMON STOCK USD.01	0.006%	87.576%
3109	SHENZHOU INT GR	0.006%	87.582%
3110	JSE LTD	0.006%	87.588%
3111	VONAGE HLDGS CO	0.006%	87.593%
3112	SMITH AND NEPHE	0.006%	87.599%
3113	BNK FINANCIAL G	0.006%	87.605%
3114	SECOM CO	0.006%	87.611%
3115	MONRO INC COMMON STOCK USD.01	0.006%	87.617%
3116	HOMESERVE PLC	0.006%	87.622%
3117	BANK OF COMMUNI	0.006%	87.628%
3118	WEICHAI POWER-H	0.006%	87.634%
3119	CREDIT SAISON C	0.006%	87.640%
3120	GREENE KING	0.006%	87.645%
3121	SABINA SILVER C	0.006%	87.651%
3122	VEOLIA ENVIRONM	0.006%	87.657%
3123	HNI CORP	0.006%	87.663%
3124	LULULEMON	0.006%	87.668%
3125	SUL AMERICA SA	0.006%	87.674%
3126	THK CO	0.006%	87.680%
3127	LEOPALACE 21	0.006%	87.686%
3128	HYUNDAI STEEL C	0.006%	87.691%
3129	RED ELECTRICA C	0.006%	87.697%
3130	CSG SYSTEMS INTL INC COMMON STOCK USD.01	0.006%	87.703%
3131	MARUI CO	0.006%	87.709%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3132	MOBILE MINI INC COMMON STOCK USD.01	0.006%	87.714%
3133	QUALICORP SA	0.006%	87.720%
3134	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	0.006%	87.726%
3135	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01	0.006%	87.731%
3136	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.006%	87.737%
3137	LUCARA DIAMOND	0.006%	87.743%
3138	UNIFIRST CORP/MA COMMON STOCK USD.1	0.006%	87.748%
3139	CENTURY TOKYO	0.006%	87.754%
3140	AVERY DENNISON	0.006%	87.760%
3141	NABTESCO CORP	0.006%	87.766%
3142	HUTCHISON PORT	0.006%	87.771%
3143	OGE ENERGY CORP COMMON STOCK USD.01	0.006%	87.777%
3144	VALIANT HOLDING	0.006%	87.783%
3145	HERA	0.006%	87.788%
3146	ALTRAN TECHNOLO	0.006%	87.794%
3147	COHERENT INC	0.006%	87.800%
3148	PRA GROUP INC COMMON STOCK USD.01	0.006%	87.805%
3149	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	0.006%	87.811%
3150	NELNET INC CL A COMMON STOCK USD.01	0.006%	87.817%
3151	KINGFISHER PLC	0.006%	87.822%
3152	CROMBIE REAL ES	0.006%	87.828%
3153	WEIGHT WATCHERS INTL INC COMMON STOCK	0.006%	87.834%
3154	HINO MOTORS	0.006%	87.839%
3155	HYPROP INVESTME	0.006%	87.845%
3156	EAGLE BANCORP INC COMMON STOCK USD.01	0.006%	87.851%
3157	INTU PROPERTIES	0.006%	87.856%
3158	GLANBIA PLC	0.006%	87.862%
3159	HRG GROUP INC COMMON STOCK USD.01	0.006%	87.868%
3160	T&D HOLDINGS IN	0.006%	87.873%
3161	FIERA SCEPTRE I	0.006%	87.879%
3162	AGT FOOD AND IN	0.006%	87.885%
3163	CHONGQING RURAL	0.006%	87.890%
3164	CSR LIMITED	0.006%	87.896%
3165	BAJAJ FINSERV L	0.006%	87.902%
3166	AAR CORP	0.006%	87.907%
3167	SMITH + NEPHEW PLC SPON ADR ADR	0.006%	87.913%
3168	OCEANEERING INT	0.006%	87.918%
3169	FIVE BELOW COMMON STOCK USD.01	0.006%	87.924%
3170	LIQUOR STORES N	0.006%	87.930%
3171	AURIZON HOLDING	0.006%	87.935%
3172	SSAB SVENSKT ST	0.006%	87.941%
3173	T IS BANKASI	0.006%	87.946%
3174	ADANI PORT & SE	0.006%	87.952%
3175	DOWA HOLDING CO	0.006%	87.958%
3176	TRANSAT AT INC	0.006%	87.963%
3177	YANZHOU COAL MI	0.006%	87.969%
3178	SOJITZ CORP COM	0.006%	87.974%
3179	CSRA INC COMMON STOCK USD.001	0.006%	87.980%
3180	LAM RESEARCH CO	0.006%	87.985%
3181	CARGOTEC CORP-B	0.006%	87.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3182	G III APPAREL GROUP LTD COMMON STOCK USD.01	0.006%	87.997%
3183	TRANSUNION COMMON STOCK USD.01	0.006%	88.002%
3184	BANKIA SA	0.006%	88.008%
3185	CAPITEC BANK HL	0.006%	88.013%
3186	CHINA HUARONG A	0.006%	88.019%
3187	SEMTECH CORP	0.006%	88.024%
3188	SARTORIUS AG-VO	0.006%	88.030%
3189	SHIMAMURA CO	0.006%	88.035%
3190	KINGBOARD LAMIN	0.006%	88.041%
3191	FUTURE LAND DEV	0.006%	88.046%
3192	CLP HOLDINGS	0.006%	88.052%
3193	GS YUASA CORP	0.006%	88.057%
3194	STAMPS.COM INC COMMON STOCK USD.001	0.006%	88.063%
3195	SIDERURGICA NAC	0.006%	88.068%
3196	WIPRO	0.006%	88.074%
3197	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.006%	88.080%
3198	TOYO SEIKAN KAI	0.006%	88.085%
3199	NEX GROUP PLC	0.006%	88.091%
3200	BEIJING ENTERPR	0.006%	88.096%
3201	WISTRON CORP	0.006%	88.102%
3202	CHEMOURS CO/THE COMMON STOCK	0.006%	88.107%
3203	BOFI HOLDING INC COMMON STOCK USD.01	0.006%	88.113%
3204	COCHLEAR LTD	0.005%	88.118%
3205	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	0.005%	88.124%
3206	FIRM CAPITAL MO	0.005%	88.129%
3207	ENN ENERGY HOLD	0.005%	88.135%
3208	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01	0.005%	88.140%
3209	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.005%	88.146%
3210	NEWCREST MINING	0.005%	88.151%
3211	AXALTA COATING	0.005%	88.156%
3212	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.005%	88.162%
3213	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	0.005%	88.167%
3214	SAIA INC COMMON STOCK USD.001	0.005%	88.173%
3215	SAAB AB	0.005%	88.178%
3216	BILLERUD AB	0.005%	88.184%
3217	VONTOBEL HLDGS	0.005%	88.189%
3218	COMPUTER MODELL	0.005%	88.195%
3219	DDR CORP REIT USD.1	0.005%	88.200%
3220	KROGER CO SR UNSECURED 01/21 3.3	0.005%	88.206%
3221	NORTHWEST BANCSHARES INC COMMON STOCK USD.01	0.005%	88.211%
3222	GERDAU SA SIDER	0.005%	88.216%
3223	GREENBRIER COMPANIES INC COMMON STOCK	0.005%	88.222%
3224	SHERRITT INTERN	0.005%	88.227%
3225	NEWMARKET CORP COMMON STOCK	0.005%	88.233%
3226	BONTERRA ENERGY	0.005%	88.238%
3227	SCHROEDERS PLC	0.005%	88.243%
3228	MERCK & CO INC	0.005%	88.249%
3229	WAL-MART DE MEX	0.005%	88.254%
3230	BALCHEM CORP COMMON STOCK USD.0667	0.005%	88.260%
3231	USANA HEALTH SCIENCES INC COMMON STOCK USD.001	0.005%	88.265%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3232	STEPAN CO COMMON STOCK USD1.0	0.005%	88.270%
3233	FIRST FINANCIAL BANCORP COMMON STOCK	0.005%	88.276%
3234	NIFCO INC	0.005%	88.281%
3235	CITIZEN WATCH C	0.005%	88.287%
3236	OIL SEARCH LTD	0.005%	88.292%
3237	KEWPIE CORP	0.005%	88.297%
3238	BUNZL PLC	0.005%	88.303%
3239	LAREDO PETROLEUM INC COMMON STOCK USD.01	0.005%	88.308%
3240	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.005%	88.314%
3241	OPEN HOUSE CO L	0.005%	88.319%
3242	DINEQUITY INC	0.005%	88.324%
3243	HFF INC CLASS A COMMON STOCK USD.01	0.005%	88.330%
3244	CHINA STATE CON	0.005%	88.335%
3245	ASICS CORP	0.005%	88.340%
3246	CEMEX SA	0.005%	88.346%
3247	MMI HOLDINGS LT	0.005%	88.351%
3248	SEVERN TRENT	0.005%	88.357%
3249	KAMIGUMI CO	0.005%	88.362%
3250	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	0.005%	88.367%
3251	SUNCORP GROUP	0.005%	88.373%
3252	PS BUSINESS PARKS INC/CA REIT USD.01	0.005%	88.378%
3253	INTEGRATED DEVI	0.005%	88.383%
3254	MDC HOLDINGS INC COMMON STOCK USD.01	0.005%	88.389%
3255	INDUSTRIAL BANK	0.005%	88.394%
3256	TRAVIS PERKINS	0.005%	88.399%
3257	PEBBLEBROOK HOT	0.005%	88.405%
3258	KURITA WATER IN	0.005%	88.410%
3259	SRC ENERGY INC COMMON STOCK USD.001	0.005%	88.415%
3260	QISDA CORP	0.005%	88.421%
3261	MERITAGE HOMES CORP COMMON STOCK USD.01	0.005%	88.426%
3262	THALES SA	0.005%	88.431%
3263	SPIN MASTER COR	0.005%	88.437%
3264	ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	0.005%	88.442%
3265	ABERCROMBIE & F	0.005%	88.447%
3266	TRONOX LTD-CL A	0.005%	88.453%
3267	BRADY(WH)	0.005%	88.458%
3268	LA Z BOY INC COMMON STOCK USD1.0	0.005%	88.463%
3269	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.005%	88.469%
3270	HOULIHAN LOKEY INC COMMON STOCK USD.001	0.005%	88.474%
3271	PAYCOM SOFTWARE INC COMMON STOCK USD.01	0.005%	88.479%
3272	ORIENTAL LAND C	0.005%	88.485%
3273	ZHONGSHENG GROU	0.005%	88.490%
3274	UNIVERSAL FOREST PRODUCTS COMMON STOCK	0.005%	88.495%
3275	RUMO SA	0.005%	88.500%
3276	H. LUNDBECK A/S	0.005%	88.506%
3277	VOLVO AB	0.005%	88.511%
3278	NORDSTROM INC COMMON STOCK	0.005%	88.516%
3279	NAGACORP LTD	0.005%	88.522%
3280	SAPPORO BREWERI	0.005%	88.527%
3281	VALLLOUREC SA	0.005%	88.532%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3282	TTEC HOLDINGS INC COMMON STOCK USD.01	0.005%	88.538%
3283	HARVEY NORMAN H	0.005%	88.543%
3284	STERICYCLE INC COMMON STOCK USD.01	0.005%	88.548%
3285	ERAMET	0.005%	88.553%
3286	GULFPORT ENERGY CORP COMMON STOCK USD.01	0.005%	88.559%
3287	HERTZ GLOBAL HOLDINGS INC COMMON STOCK USD.01	0.005%	88.564%
3288	VAIL RESORTS	0.005%	88.569%
3289	WESTERN UNION CO COMMON STOCK USD.01	0.005%	88.575%
3290	CHINA MEDICAL S	0.005%	88.580%
3291	FBL FINANCIAL G	0.005%	88.585%
3292	NCR CORP	0.005%	88.590%
3293	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01	0.005%	88.596%
3294	GETINGE AB, B S	0.005%	88.601%
3295	SHINSEGAE DEPT	0.005%	88.606%
3296	MERIT MEDICAL SYSTEMS INC COMMON STOCK	0.005%	88.611%
3297	COMPEQ MFG	0.005%	88.617%
3298	ARGO GROUP INTE	0.005%	88.622%
3299	LG HOUSEHOLD HE	0.005%	88.627%
3300	USIMINAS USI SD	0.005%	88.632%
3301	K'S HOLDINGS	0.005%	88.638%
3302	TOKUYAMA CORP	0.005%	88.643%
3303	TRYGVESTA AS	0.005%	88.648%
3304	NIPPON MEAT PAC	0.005%	88.653%
3305	FUKUOKA FINANCI	0.005%	88.659%
3306	IBIDEN CO	0.005%	88.664%
3307	KINGSOFT CORP L	0.005%	88.669%
3308	CIA BRASILEIRA	0.005%	88.674%
3309	PATRICK INDUSTRIES INC COMMON STOCK	0.005%	88.680%
3310	HSBC USA INC SR UNSECURED 08/20 2.75	0.005%	88.685%
3311	ALBANY INTL CORP CL A COMMON STOCK USD.001	0.005%	88.690%
3312	ONTEX GROUP NV	0.005%	88.695%
3313	UNITI GROUP INC REIT USD.0001	0.005%	88.701%
3314	DYNEGY INC COMMON STOCK USD.01	0.005%	88.706%
3315	GROUP 1 AUTO	0.005%	88.711%
3316	SAMSUNG SECS CO	0.005%	88.716%
3317	IDACORP INC COMMON STOCK	0.005%	88.721%
3318	COM HEM HLDG AB	0.005%	88.727%
3319	WESBANCO INC COMMON STOCK USD2.0833	0.005%	88.732%
3320	SONIC HEALTHCAR	0.005%	88.737%
3321	TOTO	0.005%	88.742%
3322	BRAMBLES LIMITE	0.005%	88.748%
3323	LLOYD THOMPSON	0.005%	88.753%
3324	TASEKO MINES LT	0.005%	88.758%
3325	A2 MILK CO LTD	0.005%	88.763%
3326	MARINE HARVEST	0.005%	88.768%
3327	ALFA LAVAL AB	0.005%	88.774%
3328	MERITOR INC COMMON STOCK USD1.0	0.005%	88.779%
3329	EXTENDICARE INC	0.005%	88.784%
3330	VERISIGN	0.005%	88.789%
3331	TIETO CORP OYJ	0.005%	88.794%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3332	CHART INDUSTRIE	0.005%	88.799%
3333	PLANTRONICS INC COMMON STOCK USD.01	0.005%	88.805%
3334	GCI LIBERTY INC COMMON STOCK	0.005%	88.810%
3335	ADELAIDE BRIGHT	0.005%	88.815%
3336	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01	0.005%	88.820%
3337	URBAN EDGE PROPERTIES REIT USD.01	0.005%	88.825%
3338	BOVIS HOMES GRO	0.005%	88.831%
3339	EXLSERVICE HLDG	0.005%	88.836%
3340	CUBIC CORP COMMON STOCK	0.005%	88.841%
3341	NUVASIVE INC COMMON STOCK USD.001	0.005%	88.846%
3342	MUELLER WATER P	0.005%	88.851%
3343	MSA SAFETY INC COMMON STOCK	0.005%	88.856%
3344	UTD INTERNET AG	0.005%	88.861%
3345	YAMAZAKI BAKING	0.005%	88.867%
3346	AVX CORP COMMON STOCK USD.01	0.005%	88.872%
3347	RENGO CO	0.005%	88.877%
3348	EXXARO	0.005%	88.882%
3349	TAL EDUCATION GROUP ADR ADR	0.005%	88.887%
3350	SUMITOMO FOREST	0.005%	88.892%
3351	FLS INDUSTRIES	0.005%	88.897%
3352	FAST RETAILING	0.005%	88.903%
3353	EMPIRE STATE RE	0.005%	88.908%
3354	BOLLORE	0.005%	88.913%
3355	HACHIJUNI BANK	0.005%	88.918%
3356	GAMESTOP CORP CLASS A COMMON STOCK USD.001	0.005%	88.923%
3357	NOLATO AB	0.005%	88.928%
3358	VECTREN CORP COMMON STOCK	0.005%	88.933%
3359	JAMES HARDIE IN	0.005%	88.938%
3360	77TH BANK	0.005%	88.943%
3361	TESSENDERLO CHE	0.005%	88.949%
3362	CALERES INC COMMON STOCK USD.01	0.005%	88.954%
3363	WILMAR INTERL L	0.005%	88.959%
3364	VALENER INC	0.005%	88.964%
3365	HOPEWELL HLDGS	0.005%	88.969%
3366	GUESS? INC COMMON STOCK USD.01	0.005%	88.974%
3367	SHENZHEN INTERN	0.005%	88.979%
3368	EMPRESAS CMPC S	0.005%	88.984%
3369	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.005%	88.989%
3370	ALLIANT ENERGY	0.005%	88.994%
3371	NORTHWEST HEALT	0.005%	88.999%
3372	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1	0.005%	89.004%
3373	TAKASHIMAYA CO	0.005%	89.010%
3374	REALPAGE INC COMMON STOCK USD.001	0.005%	89.015%
3375	FUJIKURA	0.005%	89.020%
3376	GRIFOLS SA	0.005%	89.025%
3377	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.005%	89.030%
3378	QUBE HOLDINGS L	0.005%	89.035%
3379	VAREX IMAGING CORP COMMON STOCK USD.01	0.005%	89.040%
3380	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.005%	89.045%
3381	ENLINK MIDSTREAM LLC COMMON STOCK USD.01	0.005%	89.050%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3382	PENTA OCEAN CON	0.005%	89.055%
3383	DRIL QUIP INC	0.005%	89.060%
3384	INMARSAT PLC	0.005%	89.065%
3385	ASSOCIATED BRIT	0.005%	89.070%
3386	PKO BANK POLSKI	0.005%	89.075%
3387	BLOOMIN BRANDS INC COMMON STOCK USD.01	0.005%	89.080%
3388	EURONEXT NV	0.005%	89.085%
3389	THOMAS COOK GRO	0.005%	89.090%
3390	HANESBRANDS INC COMMON STOCK USD.01	0.005%	89.095%
3391	MASIMO CORP COMMON STOCK USD.001	0.005%	89.100%
3392	KYUDENKO CORP	0.005%	89.105%
3393	BHP BILLITON FI	0.005%	89.110%
3394	DOMINO S PIZZA INC COMMON STOCK USD.01	0.005%	89.115%
3395	ZILLOW GROUP INC C COMMON STOCK	0.005%	89.120%
3396	MTY FOOD GROUP	0.005%	89.125%
3397	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01	0.005%	89.130%
3398	NOVANTA INC COMMON STOCK	0.005%	89.135%
3399	ENDESA S.A.	0.005%	89.140%
3400	HANNOVER RUECKV	0.005%	89.145%
3401	TIVO CORP COMMON STOCK USD.001	0.005%	89.150%
3402	SUMITOMO OSAKA	0.005%	89.155%
3403	KONECRANES O	0.005%	89.160%
3404	ALEXANDER + BALDWIN INC REIT	0.005%	89.165%
3405	ROWAN COMPANIES	0.005%	89.170%
3406	TAIYO YUDEN CO	0.005%	89.175%
3407	AENA SA	0.005%	89.180%
3408	BEIJING CAPITAL	0.005%	89.185%
3409	NAVIGATORS GROUP INC COMMON STOCK USD.1	0.005%	89.190%
3410	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	0.005%	89.195%
3411	RANDGOLD RESOUR	0.005%	89.200%
3412	GARTNER GROUP I	0.005%	89.205%
3413	KYOCERA CORP SPONS ADR ADR	0.005%	89.210%
3414	SILICON LABORAT	0.005%	89.215%
3415	CDK GLOBAL INC COMMON STOCK USD.01	0.005%	89.220%
3416	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	0.005%	89.225%
3417	TTM TECHNOLOGIES COMMON STOCK USD.001	0.005%	89.230%
3418	CHINA RAILWAY C	0.005%	89.234%
3419	MORINAGA MILK I	0.005%	89.239%
3420	HITACHI METALS	0.005%	89.244%
3421	WPG HOLDINGS	0.005%	89.249%
3422	BT GROUP PLC SPON ADR ADR	0.005%	89.254%
3423	ACCO BRANDS CORP COMMON STOCK USD.01	0.005%	89.259%
3424	COGNEX CORP	0.005%	89.264%
3425	CREST NICHOLSON	0.005%	89.269%
3426	EUROFINS SCIENT	0.005%	89.274%
3427	ATLAS COPCO AB	0.005%	89.279%
3428	PROTO LABS INC COMMON STOCK USD.001	0.005%	89.284%
3429	DAIDO STEEL CO	0.005%	89.289%
3430	NEXITY	0.005%	89.294%
3431	UNITED UTILITIE	0.005%	89.298%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3432	ATMOS ENERGY CO	0.005%	89.303%
3433	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01	0.005%	89.308%
3434	PGE POLSKA GRUP	0.005%	89.313%
3435	SHIZUOKA BANK	0.005%	89.318%
3436	NIBE INDUSTRIER	0.005%	89.323%
3437	AKBANK TAS	0.005%	89.328%
3438	NETGEAR INC COMMON STOCK USD.001	0.005%	89.333%
3439	KRATON CORP COMMON STOCK USD.01	0.005%	89.338%
3440	MRC GLOBAL INC COMMON STOCK USD.01	0.005%	89.343%
3441	FAR EAST HORIZO	0.005%	89.347%
3442	HK & CHINA GAS	0.005%	89.352%
3443	COTIVITI HOLDINGS INC COMMON STOCK USD.001	0.005%	89.357%
3444	ALSTRIA OFFICE	0.005%	89.362%
3445	SMC CORP	0.005%	89.367%
3446	BENCHMARK ELECT	0.005%	89.372%
3447	METSA BOARD	0.005%	89.377%
3448	SEMPRA ENERGY	0.005%	89.382%
3449	LEE & MAN PAPER	0.005%	89.386%
3450	HENKEL KGAA-PRE	0.005%	89.391%
3451	ALLETE INC	0.005%	89.396%
3452	HEICO CORP CLASS A COMMON STOCK USD.01	0.005%	89.401%
3453	INTERFACE INC COMMON STOCK USD.1	0.005%	89.406%
3454	REDROW	0.005%	89.411%
3455	RIGHTMOVE GROUP	0.005%	89.416%
3456	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	0.005%	89.420%
3457	ELEMENTIS (1998	0.005%	89.425%
3458	GILDEMEISTER AG	0.005%	89.430%
3459	ATLAS AIR WORLDWIDE HOLDINGS COMMON STOCK USD.01	0.005%	89.435%
3460	FISHER & PAYKEL	0.005%	89.440%
3461	RENISHAW	0.005%	89.445%
3462	MERITZ SECURITI	0.005%	89.450%
3463	JAPAN AIRLINES	0.005%	89.454%
3464	BIOMERIEUX	0.005%	89.459%
3465	HEARTLAND FINANCIAL USA INC COMMON STOCK USD1.0	0.005%	89.464%
3466	TOYOBO CO	0.005%	89.469%
3467	NOK CORP	0.005%	89.474%
3468	SCRIPPS NETWORK	0.005%	89.479%
3469	SECURITAS	0.005%	89.483%
3470	TOYODA GOSEI	0.005%	89.488%
3471	GVC HOLDINGS PL	0.005%	89.493%
3472	HAITIAN INTL HL	0.005%	89.498%
3473	POOL CORP COMMON STOCK USD.001	0.005%	89.503%
3474	COHEN + STEERS INC COMMON STOCK USD.01	0.005%	89.507%
3475	IWG PLC	0.005%	89.512%
3476	TAMARACK VALLEY	0.005%	89.517%
3477	ULTRAPAR PARTIC	0.005%	89.522%
3478	UNIBET GROUP PL	0.005%	89.527%
3479	BELIMO HOLDING	0.005%	89.531%
3480	INTRUM JUSTITIA	0.005%	89.536%
3481	MATSON INC COMMON STOCK	0.005%	89.541%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3482	DISH NETWORK	0.005%	89.546%
3483	MAPLETREE COMME	0.005%	89.551%
3484	CHINA LODGING GROUP SPON ADS ADR	0.005%	89.555%
3485	TOPPAN PRINTING	0.005%	89.560%
3486	CAL MAINE FOODS INC COMMON STOCK USD.01	0.005%	89.565%
3487	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	0.005%	89.570%
3488	JAFCO CO LTD	0.005%	89.574%
3489	KOITO MFG CO	0.005%	89.579%
3490	YTL CORP	0.005%	89.584%
3491	TRIUMPH GROUP I	0.005%	89.589%
3492	UGI CORP COMMON STOCK	0.005%	89.593%
3493	KOSMOS ENERGY L	0.005%	89.598%
3494	DAI NIPPON PRIN	0.005%	89.603%
3495	SYNTHOMER PLC	0.005%	89.608%
3496	PCCW LIMITED	0.005%	89.612%
3497	RADIAN GROUP	0.005%	89.617%
3498	SEIKO EPSON COR	0.005%	89.622%
3499	MUELLER INDS IN	0.005%	89.627%
3500	CHICO'S FAS INC	0.005%	89.631%
3501	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	0.005%	89.636%
3502	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.005%	89.641%
3503	HOKUHOKU FINANC	0.005%	89.645%
3504	TATA GLOBAL	0.005%	89.650%
3505	MIRACA HOLDIN	0.005%	89.655%
3506	BYD ELECTRONIC	0.005%	89.660%
3507	CHOICE HOTELS INTL INC COMMON STOCK USD.01	0.005%	89.664%
3508	BILFINGER BERGE	0.005%	89.669%
3509	BEKAERT SA	0.005%	89.674%
3510	CRANSWICK	0.005%	89.678%
3511	HENNES & MAURIT	0.005%	89.683%
3512	WADDELL & REED	0.005%	89.688%
3513	LANCASTER COLON	0.005%	89.693%
3514	CJ CORP.	0.005%	89.697%
3515	POWER ASSETS HO	0.005%	89.702%
3516	AMBU A/S	0.005%	89.707%
3517	NOF CORP	0.005%	89.711%
3518	COMFORT SYSTEMS	0.005%	89.716%
3519	DGB FINANCIAL G	0.005%	89.721%
3520	DIODES INC COMMON STOCK USD.667	0.005%	89.725%
3521	FORWARD AIR COR	0.005%	89.730%
3522	TOYO TIRE & RUB	0.005%	89.735%
3523	CALLAWAY GOLF C	0.005%	89.739%
3524	TOPCON CORPORAT	0.005%	89.744%
3525	PETRONET LNG LT	0.005%	89.749%
3526	H&E EQUIPMENT S	0.005%	89.753%
3527	PEAB AB	0.005%	89.758%
3528	CAIRN ENERGY PL	0.005%	89.763%
3529	NEXTEER AUTOMOT	0.005%	89.767%
3530	AIRCASTLE LTD	0.005%	89.772%
3531	SHARP CORP	0.005%	89.777%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3532	SIMCORP A/S	0.005%	89.781%
3533	HERSHEY FOODS C	0.005%	89.786%
3534	OXFORD INDUSTRI	0.005%	89.791%
3535	WHITEHAVEN COAL	0.005%	89.795%
3536	BUZZI UNICEM SP	0.005%	89.800%
3537	ENI	0.005%	89.805%
3538	HISPANIA ACTIVO	0.005%	89.809%
3539	NEENAH INC COMMON STOCK USD.01	0.005%	89.814%
3540	SYNAPTICS INC COMMON STOCK USD.001	0.005%	89.819%
3541	NTHN STAR RES L	0.005%	89.823%
3542	JOHNSON ELECTRI	0.005%	89.828%
3543	TANGER FACTORY OUTLET CENTER REIT USD.01	0.005%	89.832%
3544	ASHIKAGA HOLDIN	0.005%	89.837%
3545	FORBO HLDG	0.005%	89.842%
3546	CHINA STHN AIRL	0.005%	89.846%
3547	BOSTON PRIVATE FINL HOLDING COMMON STOCK USD1.0	0.005%	89.851%
3548	AMEDISYS INC COMMON STOCK USD.001	0.005%	89.856%
3549	PARAGON GROUP O	0.005%	89.860%
3550	AT HOME GROUP INC COMMON STOCK USD.01	0.005%	89.865%
3551	KAMAN CORP COMMON STOCK USD1.0	0.005%	89.869%
3552	TOKYO GAS CO	0.005%	89.874%
3553	IMCD GROUP NV	0.005%	89.879%
3554	BANCA MEDIOLANU	0.005%	89.883%
3555	AIR CHINA LTD	0.005%	89.888%
3556	LUMENTUM HOLDINGS INC COMMON STOCK USD.001	0.005%	89.893%
3557	MOBIMO HLDG AG	0.005%	89.897%
3558	CIELO SA	0.005%	89.902%
3559	SAWAI PHARM CO	0.005%	89.906%
3560	ABIOMED INC COMMON STOCK USD.01	0.005%	89.911%
3561	WABASH NATIONAL	0.005%	89.915%
3562	JAPAN STEEL WOR	0.005%	89.920%
3563	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0	0.005%	89.925%
3564	XENIA HOTELS + RESORTS INC REIT USD.01	0.005%	89.929%
3565	LOGITECH INTERN	0.005%	89.934%
3566	CYRELA BRAZIL R	0.005%	89.938%
3567	BAIC MOTOR CORP	0.005%	89.943%
3568	CARRIZO OIL + GAS INC COMMON STOCK USD.01	0.005%	89.948%
3569	HARSCO CORP	0.005%	89.952%
3570	FAR EAST TEXTIL	0.005%	89.957%
3571	BROOKS AUTOMATI	0.005%	89.961%
3572	DORMA+KABA HOLD	0.005%	89.966%
3573	KEMIRA OY	0.005%	89.970%
3574	MTR CORP	0.005%	89.975%
3575	APOGEE ENTERPRISES INC COMMON STOCK USD.333	0.005%	89.980%
3576	BOYD GAMING COR	0.005%	89.984%
3577	ACERINOX SA	0.005%	89.989%
3578	DSW INC CLASS A COMMON STOCK	0.005%	89.993%
3579	AMER NATL INS	0.005%	89.998%
3580	TIVITY HEALTH INC COMMON STOCK USD.001	0.005%	90.002%
3581	MEDIASET ESPANA	0.005%	90.007%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3582	NAVISTAR INTL C	0.005%	90.011%
3583	OCI COMPANY LTD	0.005%	90.016%
3584	WABCO HOLDINGS INC COMMON STOCK USD.01	0.005%	90.021%
3585	SPIE SA	0.005%	90.025%
3586	PIZZA PIZZA ROY	0.005%	90.030%
3587	GANNETT CO INC COMMON STOCK USD.01	0.005%	90.034%
3588	PRIMARY HEALTH	0.005%	90.039%
3589	COSCO PACIFIC	0.005%	90.043%
3590	DAITO TRUST CON	0.005%	90.048%
3591	HANG LUNG PROPE	0.005%	90.052%
3592	TESLA INC COMMON STOCK USD.001	0.005%	90.057%
3593	DIAMONDROCK HOSPITALITY CO REIT USD.01	0.005%	90.061%
3594	BANK OF GEORGIA	0.005%	90.066%
3595	YUANTA FINL HOL	0.005%	90.070%
3596	TS TECH CO.LTD	0.005%	90.075%
3597	OFFICE DEPOT IN	0.005%	90.079%
3598	CRH (DUBLIN)	0.005%	90.084%
3599	EUROCOMMERCIAL	0.005%	90.088%
3600	FINANCIAL ENGINES INC COMMON STOCK USD.0001	0.005%	90.093%
3601	KEIHAN ELECTRIC	0.005%	90.097%
3602	MODERN TIMES GR	0.005%	90.102%
3603	SUMCO CORPORATI	0.005%	90.106%
3604	SFS GROUP AG	0.004%	90.111%
3605	GRAFTON GROUP P	0.004%	90.115%
3606	NIPPON ACCOMMOD	0.004%	90.120%
3607	FIRSTGROUP	0.004%	90.124%
3608	ASIA CEMENT	0.004%	90.129%
3609	PREMIER INC CLASS A COMMON STOCK USD.01	0.004%	90.133%
3610	MANTECH INTERNATIONAL CORP A COMMON STOCK USD.01	0.004%	90.138%
3611	SAGE GROUP PLC/	0.004%	90.142%
3612	ADEKA CORPORATI	0.004%	90.147%
3613	BOISE CASCADE CO COMMON STOCK USD.01	0.004%	90.151%
3614	NIPPON GAS CO L	0.004%	90.156%
3615	WORLD FUEL SERVICES CORP COMMON STOCK USD.01	0.004%	90.160%
3616	FIDESA	0.004%	90.165%
3617	BK OF KYOTO	0.004%	90.169%
3618	SJM HOLDINGS LT	0.004%	90.174%
3619	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.004%	90.178%
3620	N B T BANCORP INC COMMON STOCK USD.01	0.004%	90.183%
3621	ENTEL EMP NAC T	0.004%	90.187%
3622	MAGELLAN AEROSP	0.004%	90.192%
3623	BANCA POPOLARE	0.004%	90.196%
3624	AUTO TRADER GRO	0.004%	90.200%
3625	WGL HOLDINGS INC COMMON STOCK	0.004%	90.205%
3626	CALGON CARBON C	0.004%	90.209%
3627	GOLDEN AGRI RES	0.004%	90.214%
3628	MERCURY SYSTEMS INC COMMON STOCK USD.01	0.004%	90.218%
3629	CHINA RESOURCES	0.004%	90.223%
3630	SOUTH32 ADR ADR	0.004%	90.227%
3631	STAG INDUSTRIAL INC REIT USD.01	0.004%	90.232%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3632	CHARTER HALL GR	0.004%	90.236%
3633	OCADO GROUP PLC	0.004%	90.240%
3634	FED SIGNAL CORP	0.004%	90.245%
3635	POU CHEN	0.004%	90.249%
3636	KAWASAKI KISEN	0.004%	90.254%
3637	NIPPON PAINT CO	0.004%	90.258%
3638	UNILEVER NV	0.004%	90.263%
3639	INDEPENDENT BANK GROUP INC COMMON STOCK USD.01	0.004%	90.267%
3640	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	0.004%	90.271%
3641	PICC PROPERTY &	0.004%	90.276%
3642	MICHAEL PAGE IN	0.004%	90.280%
3643	FIRST BUSEY CORP COMMON STOCK USD.001	0.004%	90.285%
3644	BANREGIO GRUPO	0.004%	90.289%
3645	SULZER AG	0.004%	90.294%
3646	S-OIL CORPORATI	0.004%	90.298%
3647	VIAVI SOLUTIONS INC COMMON STOCK USD.001	0.004%	90.302%
3648	INVINCIBLE INVE	0.004%	90.307%
3649	PRESTIGE BRANDS HOLDINGS INC COMMON STOCK USD.01	0.004%	90.311%
3650	ARCBEST CORP COMMON STOCK USD.01	0.004%	90.316%
3651	INFINITY PROPERTY + CASUALTY COMMON STOCK	0.004%	90.320%
3652	ABB LTD SPON ADR ADR	0.004%	90.324%
3653	DA OFFICE INV C	0.004%	90.329%
3654	TIMBERCREEK FIN	0.004%	90.333%
3655	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0	0.004%	90.338%
3656	METHODE ELEC IN	0.004%	90.342%
3657	HECLA MINING CO	0.004%	90.346%
3658	TATNEFT PAO SPONSORED ADR ADR	0.004%	90.351%
3659	SENIOR PLC	0.004%	90.355%
3660	NOVATEK MICROEL	0.004%	90.359%
3661	CHINA MINSHENG	0.004%	90.364%
3662	ARROW ELECTRONI	0.004%	90.368%
3663	NEW ORIENTAL ED	0.004%	90.373%
3664	COM2US CORPORAT	0.004%	90.377%
3665	CHIBA BANK	0.004%	90.381%
3666	BANCFIRST CORP	0.004%	90.386%
3667	HITACHI CAPITAL	0.004%	90.390%
3668	ADVANSIX INC COMMON STOCK USD.01	0.004%	90.394%
3669	Rural Electrifi	0.004%	90.399%
3670	INSIGHT ENTERPRISES INC COMMON STOCK USD.01	0.004%	90.403%
3671	DHX MEDIA LTD	0.004%	90.407%
3672	POWERTECH TECHN	0.004%	90.412%
3673	BERKSHIRE HAT E	0.004%	90.416%
3674	SERVICENOW INC COMMON STOCK USD.001	0.004%	90.420%
3675	ZHUZHOU CSR TIM	0.004%	90.425%
3676	HORIZON NORTH L	0.004%	90.429%
3677	HUANENG RENEWAB	0.004%	90.433%
3678	NITORI CO LTD	0.004%	90.438%
3679	SHOWA SHELL SEK	0.004%	90.442%
3680	MORI HILLS REIT	0.004%	90.446%
3681	QUAD GRAPHICS INC COMMON STOCK USD.025	0.004%	90.451%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3682	CHINA INSURANCE	0.004%	90.455%
3683	MARUHA NICHIRO	0.004%	90.459%
3684	COMPUTERSHARE L	0.004%	90.464%
3685	VALE SA SP ADR ADR	0.004%	90.468%
3686	PROSIEBENSAT.1	0.004%	90.472%
3687	DELTA ELECTRONI	0.004%	90.477%
3688	CHINA HONGQIAO	0.004%	90.481%
3689	KORIAN	0.004%	90.485%
3690	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001	0.004%	90.490%
3691	PACIFIC GAS & E	0.004%	90.494%
3692	TERANGA GOLD CO	0.004%	90.498%
3693	CHINA PACIFIC I	0.004%	90.503%
3694	CIPLA LTD	0.004%	90.507%
3695	DUZONBIZON CO L	0.004%	90.511%
3696	CAREER EDUCATION CORP COMMON STOCK USD.01	0.004%	90.516%
3697	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.004%	90.520%
3698	KWG PROPERTY HL	0.004%	90.524%
3699	SNAM SPA	0.004%	90.528%
3700	Denison Mines C	0.004%	90.533%
3701	POLARIS INFRAS	0.004%	90.537%
3702	KUBOTA CORP	0.004%	90.541%
3703	CASIO COMPUTER	0.004%	90.546%
3704	ELIOR	0.004%	90.550%
3705	SAMSUNG HEAVY	0.004%	90.554%
3706	JIANGXI COPPER	0.004%	90.558%
3707	JD SPORTS FASHI	0.004%	90.563%
3708	AMCOR LIMITED	0.004%	90.567%
3709	NATIONAL FUEL GAS CO COMMON STOCK USD1.0	0.004%	90.571%
3710	NISHI-NIPPON FI	0.004%	90.576%
3711	DECHRA PHARMA	0.004%	90.580%
3712	AEON FINANCIAL	0.004%	90.584%
3713	YANGARRA RESOUR	0.004%	90.588%
3714	INDIVIOR PLC	0.004%	90.593%
3715	SIRIUS XM HOLDINGS INC COMMON STOCK USD.001	0.004%	90.597%
3716	THAI OIL PCL-FR	0.004%	90.601%
3717	ACADIA REALTY TRUST REIT USD.001	0.004%	90.605%
3718	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	0.004%	90.610%
3719	ADMIRAL GROUP	0.004%	90.614%
3720	LIC HOUSING FIN	0.004%	90.618%
3721	TELEKOMUNIK INDONESIA SP ADR ADR IDR50.0	0.004%	90.622%
3722	NTT DOCOMO INC SPON ADR ADR	0.004%	90.627%
3723	LEND LEASE CORP	0.004%	90.631%
3724	SIXT AG	0.004%	90.635%
3725	TAISHIN FINANCI	0.004%	90.639%
3726	BIRD CONSTRUCTI	0.004%	90.644%
3727	CENCOSUD SA	0.004%	90.648%
3728	LIBERTY HLDGS	0.004%	90.652%
3729	WETHERSPOON (J.	0.004%	90.656%
3730	ALTRA INDUSTRIAL MOTION CORP COMMON STOCK USD.001	0.004%	90.661%
3731	SCIENTIFIC GAME	0.004%	90.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3732	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.004%	90.669%
3733	FRONTIER REIT	0.004%	90.673%
3734	MASSMART HOLDIN	0.004%	90.678%
3735	WAREHOUSES DE P	0.004%	90.682%
3736	QUARTERHILL INC	0.004%	90.686%
3737	SUPER GROUP	0.004%	90.690%
3738	REXFORDIndustr	0.004%	90.694%
3739	WASHINGTON REIT REIT USD.01	0.004%	90.699%
3740	FUCHS PETROLUB	0.004%	90.703%
3741	CAP SA	0.004%	90.707%
3742	ENPRO INDUSTRIES INC COMMON STOCK USD.01	0.004%	90.711%
3743	RANGE RESOURCES CORP COMMON STOCK USD.01	0.004%	90.716%
3744	GRAY TELEVISION INC COMMON STOCK	0.004%	90.720%
3745	ISS A/S	0.004%	90.724%
3746	KROTON EDUCACIO	0.004%	90.728%
3747	ERG SPA	0.004%	90.732%
3748	MARTEN TRANSPORT LTD COMMON STOCK USD.01	0.004%	90.737%
3749	ARCELORMITTAL NY REGISTERED NY REG SHRS	0.004%	90.741%
3750	CEMEX SA	0.004%	90.745%
3751	GLUSKIN SHEFF &	0.004%	90.749%
3752	KAJIMA CORP	0.004%	90.753%
3753	MAPLETREE INDUS	0.004%	90.758%
3754	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	0.004%	90.762%
3755	BHP BILLITON LTD SPON ADR ADR	0.004%	90.766%
3756	INNOSPEC INC COMMON STOCK USD.01	0.004%	90.770%
3757	FACTSET RESEARC	0.004%	90.774%
3758	NEWS CORP CLASS B COMMON STOCK	0.004%	90.779%
3759	KYOWA EXEO CORP	0.004%	90.783%
3760	SSP GROUP PLC	0.004%	90.787%
3761	INGEVITY CORP COMMON STOCK USD.01	0.004%	90.791%
3762	DEUTSCHE PFANDB	0.004%	90.795%
3763	NIPPON SUISAN	0.004%	90.799%
3764	ANGLOVAAL MININ	0.004%	90.804%
3765	BOSSARD HOLDING	0.004%	90.808%
3766	GOME ELECTRICAL	0.004%	90.812%
3767	DH EUROPE FINAN	0.004%	90.816%
3768	BROOKLINE BANCORP INC COMMON STOCK USD.01	0.004%	90.820%
3769	CORE LABORATORI	0.004%	90.824%
3770	MCGRATH RENTCORP COMMON STOCK	0.004%	90.829%
3771	INSPERITY INC	0.004%	90.833%
3772	SAN IN GODO BAN	0.004%	90.837%
3773	HAPAG-LLOYD AG	0.004%	90.841%
3774	SAVILLS PLC	0.004%	90.845%
3775	JAPAN EXCHANGE	0.004%	90.849%
3776	KRONOS WORLDWIDE INC COMMON STOCK USD.01	0.004%	90.854%
3777	OMNICELL INC COMMON STOCK USD.001	0.004%	90.858%
3778	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001	0.004%	90.862%
3779	GENTHERM INC COMMON STOCK	0.004%	90.866%
3780	SANTEN PHARM CO	0.004%	90.870%
3781	JAPAN LOGISTICS	0.004%	90.874%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3782	S + T BANCORP INC COMMON STOCK USD2.5	0.004%	90.878%
3783	JD.COM INC ADR ADR USD.00002	0.004%	90.883%
3784	AXIATA GROUP	0.004%	90.887%
3785	DET N O A	0.004%	90.891%
3786	NCI BUILDING SYSTEMS INC COMMON STOCK USD.01	0.004%	90.895%
3787	DON QUIJOTE	0.004%	90.899%
3788	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	0.004%	90.903%
3789	TAIWAN UNION TE	0.004%	90.907%
3790	SKY CITY	0.004%	90.912%
3791	SILTRONIC AG	0.004%	90.916%
3792	WH SMITH PLC	0.004%	90.920%
3793	GREGGS PLC	0.004%	90.924%
3794	FIRST INTERSTATE BANCYSYS A COMMON STOCK	0.004%	90.928%
3795	ULTRA ELECTRONI	0.004%	90.932%
3796	NIPPON LIGHT ME	0.004%	90.936%
3797	LONDOMETRIC PR	0.004%	90.940%
3798	HORIBA	0.004%	90.945%
3799	ESCO TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	90.949%
3800	AIR NEW ZEALAND	0.004%	90.953%
3801	SINO-AMERICAN S	0.004%	90.957%
3802	MINMETALS RES	0.004%	90.961%
3803	MABUCHI MOTOR C	0.004%	90.965%
3804	1ST SOURCE CORP COMMON STOCK	0.004%	90.969%
3805	MAEDA CORP	0.004%	90.973%
3806	CHIPOTLE MEXICA	0.004%	90.977%
3807	NIPPON SHOKUBAI	0.004%	90.981%
3808	NTT DATA	0.004%	90.985%
3809	VODACOM GP-PRPT	0.004%	90.990%
3810	EXPONENT INC COMMON STOCK USD.001	0.004%	90.994%
3811	WOORI INVESTMEN	0.004%	90.998%
3812	IYO BANK	0.004%	91.002%
3813	ACCTON	0.004%	91.006%
3814	THIRD POINT REI	0.004%	91.010%
3815	JM AB	0.004%	91.014%
3816	IIDA GROUP HOLD	0.004%	91.018%
3817	NILFISK HOLDING	0.004%	91.022%
3818	AKER ASA	0.004%	91.026%
3819	KCC CORP	0.004%	91.030%
3820	MEDICLINIC INTE	0.004%	91.034%
3821	ANALOGIC CORP	0.004%	91.038%
3822	FORMOSA PLASTIC	0.004%	91.042%
3823	AEROPORTS DE PA	0.004%	91.047%
3824	GUANGDONG INVES	0.004%	91.051%
3825	HIROSHIMA BANK	0.004%	91.055%
3826	MACRONIX INTERN	0.004%	91.059%
3827	VERIFONE SYSTEMS INC COMMON STOCK USD.01	0.004%	91.063%
3828	ENSIGN GROUP INC/THE COMMON STOCK USD.001	0.004%	91.067%
3829	UBM PLC	0.004%	91.071%
3830	ASHMORE GROUP	0.004%	91.075%
3831	NIPPON KAYAKU C	0.004%	91.079%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3832	TAIYO NIPPON SA	0.004%	91.083%
3833	DBS GROUP HLDGS	0.004%	91.087%
3834	TERUMO CORP	0.004%	91.091%
3835	LATAM AIRLINES GROUP SP ADR ADR	0.004%	91.095%
3836	AXIS BANK	0.004%	91.099%
3837	CORBION NV	0.004%	91.103%
3838	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	0.004%	91.107%
3839	ANDREW PELLER-A	0.004%	91.111%
3840	SHANGHAI INDL	0.004%	91.115%
3841	INFINERA CORP	0.004%	91.119%
3842	SLEEP NUMBER CORP COMMON STOCK USD.01	0.004%	91.123%
3843	HAWAIIAN ELECTRIC INDS COMMON STOCK	0.004%	91.127%
3844	KOREAN AIR LINE	0.004%	91.131%
3845	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	0.004%	91.136%
3846	DRAX GROUP PLC	0.004%	91.140%
3847	CHINA CINDA ASS	0.004%	91.144%
3848	POWER INTEGRATI	0.004%	91.148%
3849	FOX FACTORY HOLDING CORP COMMON STOCK USD.001	0.004%	91.152%
3850	GRUPO AEROPORTUARIO SUR ADR ADR	0.004%	91.156%
3851	TORO CO	0.004%	91.160%
3852	ASHOK LEYLAND	0.004%	91.164%
3853	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.004%	91.168%
3854	PSP SWISS PROPE	0.004%	91.172%
3855	QUAKER CHEMICAL CORP COMMON STOCK USD1.0	0.004%	91.176%
3856	DIPLOMA (NEW)	0.004%	91.180%
3857	TELKOM GROUP LT	0.004%	91.184%
3858	CHINA AIRLINES	0.004%	91.188%
3859	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01	0.004%	91.192%
3860	AYALA CORP	0.004%	91.196%
3861	SIXT SE PFD	0.004%	91.200%
3862	YUEXIU PROPERTY	0.004%	91.204%
3863	A.P. MOLLER-MAE	0.004%	91.208%
3864	OSG CORP	0.004%	91.212%
3865	KOREA LIFE INSU	0.004%	91.216%
3866	SARAS SPA	0.004%	91.220%
3867	ALSEA SAB DE CV	0.004%	91.224%
3868	ASTEC INDUSTRIE	0.004%	91.228%
3869	ISRAEL DISCOUNT	0.004%	91.232%
3870	DAIICHI KOSHO C	0.004%	91.236%
3871	GMS INC COMMON STOCK USD.01	0.004%	91.240%
3872	CHIYODA CORP	0.004%	91.244%
3873	QINETIQ GROUP P	0.004%	91.248%
3874	WORLEYPARSONS	0.004%	91.252%
3875	PINNACLE WEST CAPITAL COMMON STOCK	0.004%	91.256%
3876	CONMED CORP COMMON STOCK USD.01	0.004%	91.260%
3877	USHIO INC	0.004%	91.264%
3878	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	0.004%	91.268%
3879	XPERI CORP COMMON STOCK USD.001	0.004%	91.271%
3880	NIPPON KONPO UN	0.004%	91.275%
3881	NISOURCE INC	0.004%	91.279%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3882	TOKAI TOKYO SEC	0.004%	91.283%
3883	TSINGTAO BREWER	0.004%	91.287%
3884	HULIC REIT INC	0.004%	91.291%
3885	MURPHY OIL CORP SR UNSECURED 06/22 4	0.004%	91.295%
3886	CAVIUM INC COMMON STOCK USD.001	0.004%	91.299%
3887	BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	0.004%	91.303%
3888	HILTON GRAND VACATIONS INC COMMON STOCK USD.01	0.004%	91.307%
3889	LIONS GATE ENTERTAINMENT B COMMON STOCK	0.004%	91.311%
3890	AF AB	0.004%	91.315%
3891	BLACK HILLS CORP COMMON STOCK USD1.0	0.004%	91.319%
3892	SPECTRUM PHARMACEUTICALS INC COMMON STOCK USD.001	0.004%	91.323%
3893	HUB GROUP INC CL A COMMON STOCK USD.01	0.004%	91.327%
3894	SUEZ ENVIRONMEN	0.004%	91.331%
3895	EQUATORIAL ENER	0.004%	91.335%
3896	ENDO INTERNATIO	0.004%	91.339%
3897	KANSAI ELEC POW	0.004%	91.343%
3898	BENESE CORP	0.004%	91.347%
3899	IMPALA PLATINUM	0.004%	91.350%
3900	MARCUS + MILLICHAP INC COMMON STOCK USD.0001	0.004%	91.354%
3901	SHENZHEN INVEST	0.004%	91.358%
3902	IROBOT CORP	0.004%	91.362%
3903	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.004%	91.366%
3904	GLORY	0.004%	91.370%
3905	RAKUTEN INC	0.004%	91.374%
3906	STANLEY ELECTRI	0.004%	91.378%
3907	ORSTED A/S	0.004%	91.382%
3908	INVESTA OFFICE	0.004%	91.386%
3909	TATA MOTORS LTD	0.004%	91.390%
3910	NUFARM	0.004%	91.394%
3911	MILACRON HOLDINGS CORP COMMON STOCK USD.01	0.004%	91.398%
3912	MODINE MFG CO	0.004%	91.401%
3913	AOYAMA TRADING	0.004%	91.405%
3914	CIMPRESS NV	0.004%	91.409%
3915	CHINA DEVELOPME	0.004%	91.413%
3916	BLACKPEARL RESO	0.004%	91.417%
3917	VISCOFAN SA	0.004%	91.421%
3918	TATUNG	0.004%	91.425%
3919	PT TAMBANG BATU	0.004%	91.429%
3920	ANDRITZ AG	0.004%	91.433%
3921	CRAY INC COMMON STOCK USD.01	0.004%	91.436%
3922	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001	0.004%	91.440%
3923	CHINA CITIC BK	0.004%	91.444%
3924	ST GALLER KTBK	0.004%	91.448%
3925	ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	0.004%	91.452%
3926	X 5 RETAIL GROUP NV REGS GDR DEPOSITORY RECEIPT	0.004%	91.456%
3927	NINE ENTERTAINM	0.004%	91.460%
3928	CTS EVENTIM	0.004%	91.464%
3929	EXCO TECHNOLOGIES LTD COMMON STOCK	0.004%	91.467%
3930	AEDIFICA	0.004%	91.471%
3931	JAPAN EXCELLENT	0.004%	91.475%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3932	BUREAU VERITAS	0.004%	91.479%
3933	SCHWEITZER-MAUD	0.004%	91.483%
3934	ST MODWEN PROPS	0.004%	91.487%
3935	ENERGIAS DE POR	0.004%	91.491%
3936	PRIMORIS SERVICES CORP COMMON STOCK USD.0001	0.004%	91.494%
3937	ORION CORP	0.004%	91.498%
3938	INVENTEC CORP	0.004%	91.502%
3939	DFDS A/S	0.004%	91.506%
3940	WINBOND ELECTRO	0.004%	91.510%
3941	HUA NAN FINANCI	0.004%	91.514%
3942	GROUPE FNAC	0.004%	91.518%
3943	KNOWLES CORP COMMON STOCK USD.01	0.004%	91.521%
3944	HYUNDAI DEVELOP	0.004%	91.525%
3945	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.004%	91.529%
3946	BREWIN DOLPHIN	0.004%	91.533%
3947	ACORDA THERAPEU	0.004%	91.537%
3948	CANWEL BUILDING	0.004%	91.541%
3949	MITSUBISHI MOTO	0.004%	91.544%
3950	NCC AB-B	0.004%	91.548%
3951	KAISER ALUMINUM CORP COMMON STOCK USD.01	0.004%	91.552%
3952	TRINET GROUP INC COMMON STOCK USD.000025	0.004%	91.556%
3953	MEDIBANK PVT LT	0.004%	91.560%
3954	JOY CITY PROPER	0.004%	91.564%
3955	PETROFAC LTD	0.004%	91.567%
3956	PARK NATIONAL CORP COMMON STOCK	0.004%	91.571%
3957	BONAVISTA ENERG	0.004%	91.575%
3958	ABAXIS INC COMMON STOCK	0.004%	91.579%
3959	AMMB HOLDINGS B	0.004%	91.583%
3960	INTERPUMP GROUP	0.004%	91.586%
3961	WSFS FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.590%
3962	CHUGOKU BANK	0.004%	91.594%
3963	DOUGLAS DYNAMICS INC COMMON STOCK USD.01	0.004%	91.598%
3964	SWEDISH MATCH C	0.004%	91.602%
3965	COCA-COLA BOTTL	0.004%	91.605%
3966	SIHUAN PHARMACE	0.004%	91.609%
3967	RITE AID CORP	0.004%	91.613%
3968	HOME PRODUCT CE	0.004%	91.617%
3969	COSTAR GROUP INC COMMON STOCK USD.01	0.004%	91.621%
3970	TURKIYE VAKIFLA	0.004%	91.625%
3971	FLIGHT CENTRE L	0.004%	91.628%
3972	INTERRENT REAL	0.004%	91.632%
3973	INDO TAMBANGRAY	0.004%	91.636%
3974	OUTOTEC OYJ	0.004%	91.640%
3975	YAGEO CORP	0.004%	91.643%
3976	FERREXPO PLC	0.004%	91.647%
3977	LUZERNER KTBK	0.004%	91.651%
3978	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.004%	91.655%
3979	AEROVIRONMENT I	0.004%	91.659%
3980	SOFTWARE AG	0.004%	91.662%
3981	AMANO CORPORATI	0.004%	91.666%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
3982	AARHUSKARLSHAMN	0.004%	91.670%
3983	GPO FIN INBURSA	0.004%	91.674%
3984	FIRST BANCORP/NC COMMON STOCK	0.004%	91.678%
3985	TUTOR PERINI CORP COMMON STOCK USD1.0	0.004%	91.681%
3986	KYUSHU FINANCA	0.004%	91.685%
3987	SYSMEX CORP	0.004%	91.689%
3988	INNOVIVA INC COMMON STOCK	0.004%	91.693%
3989	OCEANFIRST FINANCIAL CORP COMMON STOCK USD.01	0.004%	91.696%
3990	GRASIM INDUSTRI	0.004%	91.700%
3991	OIL STATES INTERNATIONAL INC COMMON STOCK USD.01	0.004%	91.704%
3992	NIHON M&A CENTE	0.004%	91.708%
3993	BANK MILLENIUM	0.004%	91.711%
3994	CASTELLUM AB NE	0.004%	91.715%
3995	INDUS HOLDING A	0.004%	91.719%
3996	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01	0.004%	91.723%
3997	WIRECARD AG	0.004%	91.726%
3998	YIT OYJ	0.004%	91.730%
3999	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25	0.004%	91.734%
4000	FAIR ISAAC CORP COMMON STOCK USD.01	0.004%	91.738%
4001	UNIVERSAL CORP	0.004%	91.741%
4002	NOS SGPS	0.004%	91.745%
4003	DREAM UNLIMIITE	0.004%	91.749%
4004	TOKYU CORP	0.004%	91.753%
4005	BANCOLOMBIA SA	0.004%	91.756%
4006	PEOPLE'S INSURA	0.004%	91.760%
4007	CALTEX AUSTRALI	0.004%	91.764%
4008	ACTUANT CORP A COMMON STOCK USD.2	0.004%	91.767%
4009	AES CORP COMMON STOCK USD.01	0.004%	91.771%
4010	BRIGGS & STRATT	0.004%	91.775%
4011	SCHOUW & CO	0.004%	91.779%
4012	ICA GRUPPEN AB	0.004%	91.782%
4013	NISSAN CHEMICAL	0.004%	91.786%
4014	ADVANCED	0.004%	91.790%
4015	STEELCASE INC	0.004%	91.793%
4016	FLEXIUM INTERCO	0.004%	91.797%
4017	APOLLO TYRES	0.004%	91.801%
4018	AAON INC COMMON STOCK USD.004	0.004%	91.805%
4019	ORKLA ASA	0.004%	91.808%
4020	COEUR MINING IN	0.004%	91.812%
4021	MAEDA ROAD CONS	0.004%	91.816%
4022	TYLER TECHNOLOGIES INC COMMON STOCK USD.01	0.004%	91.819%
4023	AEON REIT INVES	0.004%	91.823%
4024	GENTING MALAYS	0.004%	91.827%
4025	UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	0.004%	91.831%
4026	FOMENTO ECON ME	0.004%	91.834%
4027	ASSURA PLC	0.004%	91.838%
4028	WEST JAPAN RAIL	0.004%	91.842%
4029	ENERGIZER HOLDINGS INC COMMON STOCK	0.004%	91.845%
4030	COSAN SA INDUST	0.004%	91.849%
4031	VALORA HOLDING	0.004%	91.853%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4032	FIRST HAWAIIAN INC COMMON STOCK USD.01	0.004%	91.856%
4033	CHUBU ELEC POWE	0.004%	91.860%
4034	EVERTZ TECHNOLO	0.004%	91.864%
4035	QANTAS AIRWAYS	0.004%	91.868%
4036	FUJITSU GENERAL	0.004%	91.871%
4037	HITACHI HIGH-TE	0.004%	91.875%
4038	JUST ENERGY GROUP INC COMMON STOCK	0.004%	91.879%
4039	FREEMAN FINANCI	0.004%	91.882%
4040	SANOFI ADR ADR	0.004%	91.886%
4041	IWATANI INTL CO	0.004%	91.890%
4042	CAVCO INDUSTRIES INC COMMON STOCK USD.01	0.004%	91.893%
4043	PFEIFFER VAC TE	0.004%	91.897%
4044	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	91.901%
4045	DURATEX SA	0.004%	91.904%
4046	AMC NETWORKS INC A COMMON STOCK	0.004%	91.908%
4047	ARCADIS NV	0.004%	91.912%
4048	OKUMA CORP	0.004%	91.915%
4049	LENDINGCLUB CORP COMMON STOCK USD.01	0.004%	91.919%
4050	mitsui eng&ship	0.004%	91.923%
4051	K-REIT ASIA	0.004%	91.926%
4052	GENERAL CABLE CORP COMMON STOCK USD.01	0.004%	91.930%
4053	FISSION URANIUM	0.004%	91.934%
4054	MICHAELS COS INC/THE COMMON STOCK USD.06775	0.004%	91.937%
4055	FUJI OIL CO	0.004%	91.941%
4056	LEXINGTON REALTY TRUST REIT USD.0001	0.004%	91.945%
4057	OSI SYSTEMS INC	0.004%	91.948%
4058	BADGER METER INC COMMON STOCK USD1.0	0.004%	91.952%
4059	CONZZETA AG	0.004%	91.956%
4060	GUARDIAN CAP GR	0.004%	91.959%
4061	TENET HEALTHCARE CORP COMMON STOCK USD.05	0.004%	91.963%
4062	PORTLAND GENERAL ELECTRIC CO COMMON STOCK	0.004%	91.966%
4063	SONAE, S.G.P.S.	0.004%	91.970%
4064	DOOSAN INFRACOR	0.004%	91.974%
4065	SHINSEI BANK	0.004%	91.977%
4066	YAMAGUCHI FINAN	0.004%	91.981%
4067	HUNTING PLC	0.004%	91.985%
4068	IJM CORP BERHAD	0.004%	91.988%
4069	EMMI AG	0.004%	91.992%
4070	CHICAGO BRIDGE	0.004%	91.995%
4071	TOKAI RIKA CO	0.004%	91.999%
4072	MULTI COLOR CORP COMMON STOCK	0.004%	92.003%
4073	VIDRALA S.A.	0.004%	92.006%
4074	PROMOTORA Y OPE	0.004%	92.010%
4075	SIAS SPA	0.004%	92.014%
4076	TREX COMPANY INC COMMON STOCK USD.01	0.004%	92.017%
4077	SA DES CIMENTS	0.004%	92.021%
4078	TRIPOD TECHNOLO	0.004%	92.024%
4079	BIG YELLOW GROU	0.004%	92.028%
4080	VERBUND AG	0.004%	92.032%
4081	FUYO GENERAL LE	0.004%	92.035%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4082	CALAVO GROWERS INC COMMON STOCK USD.001	0.004%	92.039%
4083	ITEQ CORP	0.004%	92.042%
4084	CHANG HWA COMME	0.004%	92.046%
4085	JACK IN THE BOX INC COMMON STOCK USD.01	0.004%	92.050%
4086	SCHOLASTIC CORP	0.004%	92.053%
4087	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.004%	92.057%
4088	SHIONOGI & CO	0.004%	92.060%
4089	HEICO CORP	0.004%	92.064%
4090	HEIDELBERGER DR	0.004%	92.067%
4091	TERRENO REALTY CORP REIT USD.01	0.004%	92.071%
4092	MEGMILK SNOW BR	0.004%	92.075%
4093	MITSUBISHI LOGI	0.004%	92.078%
4094	SOHO CHINA LTD	0.004%	92.082%
4095	ITV PLC	0.004%	92.085%
4096	SUEDZUCKER AG	0.004%	92.089%
4097	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	0.004%	92.093%
4098	SUMITOMO BAKELI	0.004%	92.096%
4099	MBIA INC	0.004%	92.100%
4100	P/F BAKKAFROST	0.004%	92.103%
4101	KOREA ZINC	0.004%	92.107%
4102	NISHIMATSU CONS	0.004%	92.110%
4103	KING YUAN ELECT	0.004%	92.114%
4104	CHINA EVERBRIGH	0.004%	92.118%
4105	STATE BANK FINANCIAL CORP COMMON STOCK USD.01	0.004%	92.121%
4106	BCO SANTANDER-C	0.004%	92.125%
4107	NIHON PARKERIZI	0.004%	92.128%
4108	SACYR SA	0.004%	92.132%
4109	WEATHERFORD INT	0.004%	92.135%
4110	MALIBU BOATS INC A COMMON STOCK USD.01	0.004%	92.139%
4111	SEACOAST BANKING CORP/FL COMMON STOCK USD.1	0.004%	92.142%
4112	SEVEN BANK LTD.	0.004%	92.146%
4113	JUBILANT LIFE S	0.004%	92.150%
4114	GREENTOWN CHINA	0.004%	92.153%
4115	KONAMI CO	0.004%	92.157%
4116	RESILIENT REIT	0.004%	92.160%
4117	WORKSPACE GROUP	0.004%	92.164%
4118	INVESTEC LIMITE	0.004%	92.167%
4119	SPAREBANK 1 SR	0.004%	92.171%
4120	ONE GAS INC COMMON STOCK	0.004%	92.174%
4121	BOINGO WIRELESS INC COMMON STOCK	0.004%	92.178%
4122	OAO ROSNEFT OIL	0.004%	92.181%
4123	HENKEL KGAA-BEA	0.004%	92.185%
4124	ENANTA PHARMACEUTICALS INC COMMON STOCK USD.01	0.004%	92.188%
4125	NOMURA RESEARCH	0.004%	92.192%
4126	HITACHI CHEMICA	0.004%	92.196%
4127	MANDO CORPORATI	0.004%	92.199%
4128	YAMATAKE CORP Y	0.004%	92.203%
4129	SMILES FIDELIDA	0.004%	92.206%
4130	SPORTS DIRECT I	0.004%	92.210%
4131	TENAGA NASIONL	0.004%	92.213%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4132	NAGOYA RAILROAD	0.004%	92.217%
4133	WACKER CONSTRUC	0.004%	92.220%
4134	OSAKA GAS CO	0.004%	92.224%
4135	CD PROJEKT SA	0.004%	92.227%
4136	LINTEC CORP	0.004%	92.231%
4137	INDUSTRIAS PENO	0.004%	92.234%
4138	COMFORTDELGRO C	0.004%	92.238%
4139	MAPLETREE LOGIS	0.004%	92.241%
4140	FIRST NATIONAL	0.004%	92.245%
4141	ALUMINIUM CORP	0.004%	92.248%
4142	MINDTREE LTD	0.004%	92.252%
4143	CARDTRONICS PLC	0.003%	92.255%
4144	GOVERNMENT PROPERTIES INCOME REIT USD.01	0.003%	92.259%
4145	CHINA LIFE INSURANCE CO ADR ADR	0.003%	92.262%
4146	KUEHNE & NAGEL	0.003%	92.266%
4147	MORI TRUST SOGO	0.003%	92.269%
4148	SANDY SPRING BANCORP INC COMMON STOCK USD1.0	0.003%	92.273%
4149	ICF INTERNATIONAL INC COMMON STOCK USD.001	0.003%	92.276%
4150	DRILLISCH AG	0.003%	92.280%
4151	GRAINCORP LTD	0.003%	92.283%
4152	BARCLAYS PLC SR UNSECURED 06/20 2.875	0.003%	92.287%
4153	PENNON GROUP	0.003%	92.290%
4154	MEGACABLE HOLDI	0.003%	92.294%
4155	MATERION CORP COMMON STOCK	0.003%	92.297%
4156	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	0.003%	92.301%
4157	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	0.003%	92.304%
4158	SYKES ENTERPRISES INC COMMON STOCK USD.01	0.003%	92.308%
4159	TALANX AG	0.003%	92.311%
4160	CAPCOM CO	0.003%	92.315%
4161	KEARNY FINANCIAL CORP/MD COMMON STOCK USD.01	0.003%	92.318%
4162	HAZAMA CORP(NEW	0.003%	92.321%
4163	MONCLER SPA	0.003%	92.325%
4164	AGREE REALTY CORP REIT USD.0001	0.003%	92.328%
4165	PGT INC	0.003%	92.332%
4166	VMWARE INC CLASS A COMMON STOCK USD.01	0.003%	92.335%
4167	MALAYSIA AIRPOR	0.003%	92.339%
4168	VIACOM INC SR UNSECURED 12/19 2.75	0.003%	92.342%
4169	ALAMO GROUP INC	0.003%	92.346%
4170	SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	0.003%	92.349%
4171	AZIMUT HOLDOING	0.003%	92.353%
4172	SUN TV NETWORK	0.003%	92.356%
4173	LHC GROUP INC COMMON STOCK USD.01	0.003%	92.360%
4174	STROER OUT-OF-H	0.003%	92.363%
4175	FORTUNE REIT	0.003%	92.366%
4176	HMS HOLDINGS CORP COMMON STOCK USD.01	0.003%	92.370%
4177	ASIANA AIRLINES	0.003%	92.373%
4178	WPT INDUSTRIAL	0.003%	92.377%
4179	TOKYU REIT INC	0.003%	92.380%
4180	SUNTORY BEVERAG	0.003%	92.384%
4181	KT & G	0.003%	92.387%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4182	DAIO PAPER CORP	0.003%	92.391%
4183	TREND MICRO INC	0.003%	92.394%
4184	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	0.003%	92.397%
4185	BLACKBAUD INC	0.003%	92.401%
4186	AWA BANK	0.003%	92.404%
4187	US ECOLOGY INC COMMON STOCK USD.01	0.003%	92.408%
4188	NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	0.003%	92.411%
4189	POTLATCHDELTIC CORP REIT USD1.0	0.003%	92.414%
4190	MAPLETREE GREAT	0.003%	92.418%
4191	VIRGIN MONEY HL	0.003%	92.421%
4192	CARGOJET INC.	0.003%	92.425%
4193	INTER PARFUMS INC COMMON STOCK USD.001	0.003%	92.428%
4194	CBIZ INC COMMON STOCK USD.01	0.003%	92.432%
4195	AECI	0.003%	92.435%
4196	CLEVELAND CLIFFS INC COMMON STOCK USD.125	0.003%	92.438%
4197	AIRPORTS OF THA	0.003%	92.442%
4198	KLOECKNER & CO	0.003%	92.445%
4199	GAIL INDIA LTD	0.003%	92.449%
4200	SANKYO CO LTD	0.003%	92.452%
4201	ITAU UNIBANCO H	0.003%	92.455%
4202	MERLIN ENTERTAI	0.003%	92.459%
4203	EXELON CORP SR UNSECURED 12/20 5.15	0.003%	92.462%
4204	BENEFICIAL BANCORP INC COMMON STOCK USD.01	0.003%	92.466%
4205	MACQUARIE ATLAS	0.003%	92.469%
4206	BMC STOCK HOLDINGS INC COMMON STOCK USD.01	0.003%	92.472%
4207	KAP IND HLDG LT	0.003%	92.476%
4208	KFORCE INC COMMON STOCK USD.01	0.003%	92.479%
4209	GRAND PACIF PET	0.003%	92.483%
4210	AICA KOGYO CO	0.003%	92.486%
4211	MGP INGREDIENTS INC COMMON STOCK	0.003%	92.489%
4212	STATE BK OF IND	0.003%	92.493%
4213	HEALTHQUITY INC COMMON STOCK USD.0001	0.003%	92.496%
4214	OM ASSET MANAGE	0.003%	92.499%
4215	KYORITSU MAINTA	0.003%	92.503%
4216	GASLOG LTD	0.003%	92.506%
4217	BOBST GROUP AG	0.003%	92.510%
4218	EVA AIRWAYS	0.003%	92.513%
4219	ALIOR BANK SA	0.003%	92.516%
4220	EXELIXIS INC	0.003%	92.520%
4221	FORUM ENERGY TECHNOLOGIES IN COMMON STOCK USD.01	0.003%	92.523%
4222	SOCIETE TELEVIS	0.003%	92.526%
4223	SHIGA BANK	0.003%	92.530%
4224	CANNAE HOLDINGS INC COMMON STOCK	0.003%	92.533%
4225	ROLLINS INC	0.003%	92.536%
4226	ALLEGION PLC	0.003%	92.540%
4227	CHUGOKU ELEC PO	0.003%	92.543%
4228	BANG & OLUFSEN	0.003%	92.547%
4229	BANK NEGARA IND	0.003%	92.550%
4230	HOSTESS BRANDS INC COMMON STOCK USD.0001	0.003%	92.553%
4231	BJ S RESTAURANTS INC COMMON STOCK	0.003%	92.557%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4232	OKASAN SECURITI	0.003%	92.560%
4233	SINOPEC ENGINEE	0.003%	92.563%
4234	VIAD CORP	0.003%	92.567%
4235	DAISHI BANK	0.003%	92.570%
4236	QTS REALTY TRUST INC CL A REIT USD.01	0.003%	92.573%
4237	WIENER STAEDTIS	0.003%	92.577%
4238	SING AIRP TRM S	0.003%	92.580%
4239	ALMACENES EXITO	0.003%	92.583%
4240	JINDAL STEEL &	0.003%	92.587%
4241	MRV ENGENHARIA	0.003%	92.590%
4242	SUPERIOR ENERGY SERVICES INC COMMON STOCK USD.001	0.003%	92.593%
4243	UNI-CHARM CORP	0.003%	92.597%
4244	SANDS CHINA LTD	0.003%	92.600%
4245	TAURON POLSKA E	0.003%	92.603%
4246	MICROSTRATEGY INC CL A COMMON STOCK USD.001	0.003%	92.607%
4247	HYSTER YALE MATERIALS COMMON STOCK USD.01	0.003%	92.610%
4248	AVISTA CORP	0.003%	92.613%
4249	KELLY SERVICES	0.003%	92.617%
4250	CREW ENERGY INC	0.003%	92.620%
4251	ENCORE WIRE CORP COMMON STOCK USD.01	0.003%	92.623%
4252	ENGLITY HOLDINGS INC COMMON STOCK USD.01	0.003%	92.627%
4253	CARSALES.COM LT	0.003%	92.630%
4254	MITSUBISHI TANA	0.003%	92.633%
4255	AVICHINA INDUST	0.003%	92.637%
4256	SLIGRO FOOD GRO	0.003%	92.640%
4257	ELECTRONICS	0.003%	92.643%
4258	KLONDEX MINES L	0.003%	92.647%
4259	MELCO INTERNATI	0.003%	92.650%
4260	FP CORP	0.003%	92.653%
4261	SHIP HEALTHCARE	0.003%	92.657%
4262	SAN MIGUEL CORP	0.003%	92.660%
4263	MACK CALI REALTY CORP REIT USD.01	0.003%	92.663%
4264	HALFORDS GROUP	0.003%	92.667%
4265	VTB BANK(JSC)	0.003%	92.670%
4266	DEWAN HOUSING F	0.003%	92.673%
4267	INDUSTRIAL & IN	0.003%	92.676%
4268	EPLUS INC	0.003%	92.680%
4269	FARO TECHNOLOGIES INC COMMON STOCK USD.001	0.003%	92.683%
4270	NIPPON HODO CO	0.003%	92.686%
4271	AUTONEUM HOLDIN	0.003%	92.690%
4272	STRAYER EDUCATION INC COMMON STOCK USD.01	0.003%	92.693%
4273	CCR SA	0.003%	92.696%
4274	ASSECO POLAND S	0.003%	92.700%
4275	SIG	0.003%	92.703%
4276	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001	0.003%	92.706%
4277	PREMIER INVESTM	0.003%	92.709%
4278	GUNMA BANK	0.003%	92.713%
4279	ROUND ONE CORP	0.003%	92.716%
4280	CHINA AOYUAN PR	0.003%	92.719%
4281	VIRTUSA CORP COMMON STOCK USD.01	0.003%	92.723%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4282	OLYMPUS OPTICAL	0.003%	92.726%
4283	OCI	0.003%	92.729%
4284	GENUS PLC	0.003%	92.732%
4285	MORGAN ADVANCE	0.003%	92.736%
4286	H.I.S.CO	0.003%	92.739%
4287	TPG TELECOM	0.003%	92.742%
4288	ARVIND LTD	0.003%	92.745%
4289	CAPELLA EDUCATI	0.003%	92.749%
4290	CVR ENERGY INC	0.003%	92.752%
4291	SHRIRAM TRANSP	0.003%	92.755%
4292	BOLSAS Y MERCAD	0.003%	92.759%
4293	CROWN LTD.	0.003%	92.762%
4294	SURUGA BANK	0.003%	92.765%
4295	TAIWAN HON CHUA	0.003%	92.768%
4296	GODADDY INC CLASS A COMMON STOCK USD.001	0.003%	92.772%
4297	EVRAZ PLC	0.003%	92.775%
4298	CHESAPEAKE LODG	0.003%	92.778%
4299	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	0.003%	92.781%
4300	LEGEND HOLDINGS	0.003%	92.785%
4301	WONIK IPS CO LT	0.003%	92.788%
4302	D'IETEREN TRADI	0.003%	92.791%
4303	TOYOTA BOSHOKU	0.003%	92.794%
4304	SHIMACHU CO	0.003%	92.798%
4305	RATIONAL	0.003%	92.801%
4306	NACHI-FUJIKOSHI	0.003%	92.804%
4307	U-BLOX AG	0.003%	92.807%
4308	BAJAJ FINANCE L	0.003%	92.811%
4309	KING'S TOWN BAN	0.003%	92.814%
4310	FAIRFAX MEDIA L	0.003%	92.817%
4311	AIN PHARMACIEZ	0.003%	92.820%
4312	RAMBUS INC	0.003%	92.824%
4313	SPIRE INC COMMON STOCK USD1.0	0.003%	92.827%
4314	SIEGFRIED HOLDI	0.003%	92.830%
4315	BQE CANT VAUDOI	0.003%	92.833%
4316	SUN HYDRAULICS CORP COMMON STOCK USD.001	0.003%	92.837%
4317	HISCOX LTD	0.003%	92.840%
4318	MERIDIAN BANCORP INC COMMON STOCK	0.003%	92.843%
4319	SYNTEL INC COMMON STOCK	0.003%	92.846%
4320	COLOPLAST AS	0.003%	92.849%
4321	SEKISUI HOUSE R	0.003%	92.853%
4322	EDION CORP	0.003%	92.856%
4323	BIOCON	0.003%	92.859%
4324	SOUTHWEST GAS HOLDINGS INC COMMON STOCK USD1.0	0.003%	92.862%
4325	TUPRAS-TURKIYE	0.003%	92.866%
4326	SODEXHO ALLIANC	0.003%	92.869%
4327	FAR EASTONE TEL	0.003%	92.872%
4328	STORNOWAY DIAMO	0.003%	92.875%
4329	BLUCORA INC COMMON STOCK USD.0001	0.003%	92.878%
4330	LION CORP	0.003%	92.882%
4331	KITE REALTY GROUP TRUST REIT USD.01	0.003%	92.885%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4332	LANCASHIRE HLDG	0.003%	92.888%
4333	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.003%	92.891%
4334	TSUBAKIMOTO CHA	0.003%	92.895%
4335	REALTEK SEMICON	0.003%	92.898%
4336	XINYI SOLAR HOL	0.003%	92.901%
4337	ALMOST FAMILY INC COMMON STOCK USD.1	0.003%	92.904%
4338	KRUNGTHAI CARD	0.003%	92.907%
4339	MELROSEIndustr	0.003%	92.911%
4340	ECONOCOM GROUP	0.003%	92.914%
4341	CHINA LIFE INS	0.003%	92.917%
4342	SIAM COMMERCIAL	0.003%	92.920%
4343	WERELDHAVE NV	0.003%	92.923%
4344	BOMBARDIER INC	0.003%	92.927%
4345	LTC PROPERTIES	0.003%	92.930%
4346	LARGAN PRECISIO	0.003%	92.933%
4347	BALKRISHNA INDS	0.003%	92.936%
4348	HYUNDAI DS,NEW	0.003%	92.939%
4349	ST JOE CO/THE COMMON STOCK	0.003%	92.943%
4350	DNB NOR ASA	0.003%	92.946%
4351	BRITVIC	0.003%	92.949%
4352	RECORDATI SPA	0.003%	92.952%
4353	LUK FOOK HOLDIN	0.003%	92.955%
4354	ATEA ASA	0.003%	92.959%
4355	VECTOR GROUP LTD COMMON STOCK USD.1	0.003%	92.962%
4356	AUSNET SERVICES	0.003%	92.965%
4357	NEXON CO LTD	0.003%	92.968%
4358	IPSOS	0.003%	92.971%
4359	DISTRIBUIDORA I	0.003%	92.975%
4360	STATE AUTO FINANCIAL CORP COMMON STOCK	0.003%	92.978%
4361	KUREHA CHEM IND	0.003%	92.981%
4362	NICHIAS CORP	0.003%	92.984%
4363	FLETCHER BUILDI	0.003%	92.987%
4364	CHAROEN PKPD-FG	0.003%	92.990%
4365	KEIYO BANK	0.003%	92.994%
4366	BANK DANAMON PT	0.003%	92.997%
4367	GREENCORE GROUP	0.003%	93.000%
4368	REGAL ENTERTAINMENT GROUP A COMMON STOCK USD.001	0.003%	93.003%
4369	AMUNDI SA	0.003%	93.006%
4370	WOONGJIN COWAY	0.003%	93.009%
4371	EREGLI DEMIR CE	0.003%	93.013%
4372	FUJI SEAL INC	0.003%	93.016%
4373	BELMOND LTD	0.003%	93.019%
4374	HITACHI TRNSPT	0.003%	93.022%
4375	LG INNOTEK CO	0.003%	93.025%
4376	FULLSHARE HOLDI	0.003%	93.028%
4377	JAPAN LIFELINE	0.003%	93.031%
4378	YAMADA DENKI CO	0.003%	93.035%
4379	SHOPPING CENTRE	0.003%	93.038%
4380	NIHON UNISYS	0.003%	93.041%
4381	BHARAT HEAVY EL	0.003%	93.044%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4382	SINOTRANS LIMIT	0.003%	93.047%
4383	FORTINET INC	0.003%	93.050%
4384	KINTETSU CORP	0.003%	93.054%
4385	ALLIANCE FINANC	0.003%	93.057%
4386	PETKIM	0.003%	93.060%
4387	EMPRESAS COPEC	0.003%	93.063%
4388	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	0.003%	93.066%
4389	TRIMAS CORP COMMON STOCK USD.01	0.003%	93.069%
4390	INTERCONTINENTAL HOTELS ADR ADR	0.003%	93.072%
4391	GEA GROUP AG	0.003%	93.075%
4392	WACOAL CORP	0.003%	93.079%
4393	KOMERI CO	0.003%	93.082%
4394	NOW INC COMMON STOCK USD.01	0.003%	93.085%
4395	ULTRAPAR PARTIC	0.003%	93.088%
4396	TSUMURA & CO	0.003%	93.091%
4397	FOUR CORNERS PROPERTY TRUST REIT USD.0001	0.003%	93.094%
4398	STANDARD MOTOR PRODS COMMON STOCK USD2.0	0.003%	93.097%
4399	GREAT EAGLE HLD	0.003%	93.101%
4400	YUZHOU PROPERTI	0.003%	93.104%
4401	CITY HOLDING CO COMMON STOCK USD2.5	0.003%	93.107%
4402	ANIMA HOLDING S	0.003%	93.110%
4403	ELECTA AB B SHS	0.003%	93.113%
4404	GALLIFORD TRY P	0.003%	93.116%
4405	RYOHIN KEIKAKU	0.003%	93.119%
4406	CATHAY PACIFIC	0.003%	93.122%
4407	ONWARD KASHIYAM	0.003%	93.126%
4408	AKORN INC COMMON STOCK	0.003%	93.129%
4409	EBRO FOODS SA	0.003%	93.132%
4410	BECHTLE AG	0.003%	93.135%
4411	LCY CHEMICAL CO	0.003%	93.138%
4412	ITAU CORPBANCA	0.003%	93.141%
4413	KOREAN REINSURA	0.003%	93.144%
4414	TRIGANO	0.003%	93.147%
4415	WEB.COM GROUP INC COMMON STOCK USD.001	0.003%	93.150%
4416	BARITO PAC TBK	0.003%	93.154%
4417	HYAKUGO BANK(10	0.003%	93.157%
4418	CFE	0.003%	93.160%
4419	TONGAAT-HULETT	0.003%	93.163%
4420	APA GROUP	0.003%	93.166%
4421	GAMUDA BERHAD	0.003%	93.169%
4422	TADANO	0.003%	93.172%
4423	CHINA REINSURAN	0.003%	93.175%
4424	SUPERGROUP PLC	0.003%	93.178%
4425	PIONEER FOODS L	0.003%	93.181%
4426	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	0.003%	93.184%
4427	TSOGO SUN HOLDI	0.003%	93.188%
4428	AZZ INC COMMON STOCK USD1.0	0.003%	93.191%
4429	ENEL CHILE SA ADR ADR	0.003%	93.194%
4430	CITY DEVELOPMEN	0.003%	93.197%
4431	TOPRE CORPORATI	0.003%	93.200%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4432	AVANGRID INC COMMON STOCK USD.01	0.003%	93.203%
4433	COFACE SA	0.003%	93.206%
4434	RIB SOFTWARE AG	0.003%	93.209%
4435	INTERTAIN GROUP	0.003%	93.212%
4436	MYTILINEOS	0.003%	93.215%
4437	TOTVS SA	0.003%	93.218%
4438	HOSHINO RESORTS	0.003%	93.221%
4439	HEALTH AND HAPP	0.003%	93.224%
4440	EFG INTERNATION	0.003%	93.228%
4441	ALFRESA HOLDING	0.003%	93.231%
4442	WIN SEMICONDUCT	0.003%	93.234%
4443	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	0.003%	93.237%
4444	TRUE CORP PCL	0.003%	93.240%
4445	HOCHTIEF AG	0.003%	93.243%
4446	TOHOKU ELEC POW	0.003%	93.246%
4447	CAPITAL & COUNT	0.003%	93.249%
4448	KNOLL INC COMMON STOCK USD.01	0.003%	93.252%
4449	ASAHI INTECC CO	0.003%	93.255%
4450	CANON MARKETING	0.003%	93.258%
4451	SIAM CEMENT PCL	0.003%	93.261%
4452	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1	0.003%	93.264%
4453	IMPLENIA AG	0.003%	93.267%
4454	TF ADNUBUSTRADO	0.003%	93.270%
4455	CKD CORP	0.003%	93.273%
4456	INDIA INFOLINE	0.003%	93.276%
4457	YAMATO KOGYO CO	0.003%	93.280%
4458	ASM PACIFIC TEC	0.003%	93.283%
4459	ITC LTD	0.003%	93.286%
4460	AUROBINDO PHARM	0.003%	93.289%
4461	UNDER ARMOUR IN	0.003%	93.292%
4462	KOENIG & BAUER	0.003%	93.295%
4463	CHINA EVERBRIGH	0.003%	93.298%
4464	Z ENERGY LTD	0.003%	93.301%
4465	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	0.003%	93.304%
4466	RICHTER GEDEON	0.003%	93.307%
4467	TELENET GROUP H	0.003%	93.310%
4468	FABRINET	0.003%	93.313%
4469	DREAM INDUSTRIA	0.003%	93.316%
4470	SEABRIDGE GOLD INC COMMON STOCK	0.003%	93.319%
4471	FCC CO LTD	0.003%	93.322%
4472	QUALYS INC COMMON STOCK USD.001	0.003%	93.325%
4473	ENTERPRISE INNS	0.003%	93.328%
4474	TOWER SEMICONDU	0.003%	93.331%
4475	LONG CHEN PAPER	0.003%	93.334%
4476	JAPAN RENTAL HO	0.003%	93.337%
4477	UNIMICRON TECHN	0.003%	93.340%
4478	AIRTAC INTERNAT	0.003%	93.343%
4479	HANWA CO	0.003%	93.346%
4480	KUMAGAI GUMI CO	0.003%	93.349%
4481	Rocky Mountain	0.003%	93.352%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4482	SINOPEC SHANGHA	0.003%	93.355%
4483	SCHNITZER STEEL	0.003%	93.358%
4484	MIXI INC	0.003%	93.361%
4485	RAYONIER ADVANCED MATERIALS COMMON STOCK USD.01	0.003%	93.364%
4486	FRUTAROM	0.003%	93.367%
4487	MARSHALLS PLC	0.003%	93.370%
4488	NATIONAL STORAGE AFFILIATES REIT USD.01	0.003%	93.373%
4489	NIPPON SEIKI CO	0.003%	93.376%
4490	CHASE CORP COMMON STOCK USD.1	0.003%	93.379%
4491	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	0.003%	93.382%
4492	ADVANCED INFO S	0.003%	93.385%
4493	FUFENG GROUP LT	0.003%	93.388%
4494	PROVIDENCE SERVICE CORP COMMON STOCK USD.001	0.003%	93.391%
4495	KENEDIX RETAIL	0.003%	93.394%
4496	HARGREAVES LANS	0.003%	93.397%
4497	TFS FINANCIAL CORP COMMON STOCK USD.01	0.003%	93.400%
4498	AIRASIA BHD	0.003%	93.403%
4499	MORINAGA & CO	0.003%	93.406%
4500	SSY GROUP LTD	0.003%	93.409%
4501	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.003%	93.412%
4502	HOKKOKU BANK	0.003%	93.415%
4503	NEOPOST	0.003%	93.418%
4504	KOREA KUMHO PET	0.003%	93.421%
4505	AMERISAFE INC COMMON STOCK USD.01	0.003%	93.424%
4506	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.003%	93.427%
4507	IPSEN	0.003%	93.430%
4508	EDELWEISS FIN S	0.003%	93.433%
4509	UNIPRES CORP.	0.003%	93.436%
4510	LAKELAND FINANCIAL CORP COMMON STOCK	0.003%	93.439%
4511	UNITED FIRE GROUP INC COMMON STOCK USD.001	0.003%	93.442%
4512	FINNAIR	0.003%	93.445%
4513	COMSYS HOLDINGS	0.003%	93.448%
4514	K WAH INTL HLDG	0.003%	93.451%
4515	NORTH PACIFIC B	0.003%	93.454%
4516	SELECT INCOME REIT REIT USD.01	0.003%	93.456%
4517	RELO HOLDINGS I	0.003%	93.459%
4518	UNIT CORP	0.003%	93.462%
4519	HEALTHCARE SERV	0.003%	93.465%
4520	BREMBO SPA	0.003%	93.468%
4521	J.C. PENNEY CO INC COMMON STOCK USD.5	0.003%	93.471%
4522	HAW PAR CORP LT	0.003%	93.474%
4523	SOHGO SECURITY	0.003%	93.477%
4524	NORTHAM PLATINU	0.003%	93.480%
4525	CERVED INFORMAT	0.003%	93.483%
4526	BPOST SA	0.003%	93.486%
4527	CIE AUTOMOTIVE	0.003%	93.489%
4528	GLATFELTER(PH)C	0.003%	93.492%
4529	PAZ OIL CO LTD	0.003%	93.495%
4530	CHINA OILFIELD	0.003%	93.498%
4531	JG SUMMIT HLDGS	0.003%	93.501%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4532	HEIWA CORP	0.003%	93.504%
4533	LASERTEC CORP	0.003%	93.507%
4534	MERCIALYS	0.003%	93.510%
4535	BCO CREDITO INV	0.003%	93.513%
4536	TPK HOLDINGS CO	0.003%	93.515%
4537	SCHNEIDER NATIONAL INC CL B COMMON STOCK	0.003%	93.518%
4538	GLOBAL NET LEASE INC REIT USD.01	0.003%	93.521%
4539	ALM. BRAND	0.003%	93.524%
4540	REGIS RESOURCES	0.003%	93.527%
4541	OSISKO MINING I	0.003%	93.530%
4542	CHINA RESOURCES	0.003%	93.533%
4543	SHUI ON LAND LT	0.003%	93.536%
4544	STEWART INFORMATION SERVICES COMMON STOCK USD1.0	0.003%	93.539%
4545	MISUMI CORPORAT	0.003%	93.542%
4546	M3 INC	0.003%	93.545%
4547	EICHER MOTORS	0.003%	93.548%
4548	CITIC SECURITIE	0.003%	93.551%
4549	SAMSUNG FINE CH	0.003%	93.554%
4550	AGFA GEVAERT NV	0.003%	93.556%
4551	C.P. ALL PCL-FG	0.003%	93.559%
4552	DIPLOMAT PHARMACY INC COMMON STOCK	0.003%	93.562%
4553	OWENS + MINOR INC COMMON STOCK USD2.0	0.003%	93.565%
4554	INOGEN INC COMMON STOCK USD.001	0.003%	93.568%
4555	CHINA AGRI-INDU	0.003%	93.571%
4556	DERICHEBOURG	0.003%	93.574%
4557	SAMSUNG C&T COR	0.003%	93.577%
4558	HINDUSTAN PETRO	0.003%	93.580%
4559	PRIMAX ELECTRON	0.003%	93.583%
4560	L&T FINANCE HOL	0.003%	93.586%
4561	ODAKYU ELEC RLW	0.003%	93.589%
4562	MEDIFAST INC COMMON STOCK USD.001	0.003%	93.591%
4563	C & C GROUP PLC	0.003%	93.594%
4564	IMPAX LABORATORIES INC COMMON STOCK USD.01	0.003%	93.597%
4565	CHINA ZHONGWANG	0.003%	93.600%
4566	KIYO BANK	0.003%	93.603%
4567	VALOR CO LTD	0.003%	93.606%
4568	GLOBAL BRASS + COPPER HOLDIN COMMON STOCK USD.01	0.003%	93.609%
4569	MANITOWOC COMPANY INC COMMON STOCK USD.01	0.003%	93.612%
4570	PARADE TECHNOLO	0.003%	93.615%
4571	UTD STATES CELL	0.003%	93.618%
4572	SAFESTORE HOLDI	0.003%	93.620%
4573	PNM RESOURCES I	0.003%	93.623%
4574	CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01	0.003%	93.626%
4575	TAIWAN PAIHO	0.003%	93.629%
4576	EURONAV SA	0.003%	93.632%
4577	B2W-CIA GLOBAL	0.003%	93.635%
4578	POLY HONG KONG	0.003%	93.638%
4579	TIME WARNER INC	0.003%	93.641%
4580	KAYABA INDUSTRY	0.003%	93.644%
4581	HIGH LINER FOOD	0.003%	93.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4582	ASTRONICS CORP COMMON STOCK USD.01	0.003%	93.649%
4583	ASSORE	0.003%	93.652%
4584	OTTER TAIL CORP COMMON STOCK USD5.0	0.003%	93.655%
4585	FERROTEC CORP	0.003%	93.658%
4586	CHINA SYNTH RUB	0.003%	93.661%
4587	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01	0.003%	93.664%
4588	ADTRAN INC	0.003%	93.667%
4589	TOMTOM NV	0.003%	93.669%
4590	BANCA IFIS	0.003%	93.672%
4591	ANDERSONS INC/THE COMMON STOCK	0.003%	93.675%
4592	TRUEBLUE INC COMMON STOCK	0.003%	93.678%
4593	PICK'N PAY STOR	0.003%	93.681%
4594	KARDEMIR KARABU	0.003%	93.684%
4595	MOVADO GROUP INC COMMON STOCK USD.01	0.003%	93.687%
4596	REUNERT	0.003%	93.690%
4597	ASTRAL FOODS	0.003%	93.692%
4598	SUMMIT HOTEL PROPERTIES INC REIT	0.003%	93.695%
4599	DAOU TECHNOLOGY	0.003%	93.698%
4600	JUBLIANT FOODWO	0.003%	93.701%
4601	TOKYO SEIMITSU	0.003%	93.704%
4602	INTERCONTINENTA	0.003%	93.707%
4603	ARCA CONTINEN	0.003%	93.710%
4604	ENEA SA	0.003%	93.712%
4605	DIALOG SEMICOND	0.003%	93.715%
4606	LADBROKES PLC	0.003%	93.718%
4607	TECAN AG	0.003%	93.721%
4608	MIZRAHI TEFAHOT	0.003%	93.724%
4609	SYNNEX TECH INT	0.003%	93.727%
4610	WASHINGTON PRIME GROUP INC REIT USD.0001	0.003%	93.730%
4611	CGN POWER CO LT	0.003%	93.732%
4612	WT MICROELECTRO	0.003%	93.735%
4613	KEMET CORP	0.003%	93.738%
4614	TABCORP HLDGS L	0.003%	93.741%
4615	ALIBABA PICTURE	0.003%	93.744%
4616	OGAKI KYORITSU	0.003%	93.747%
4617	PLANET FITNESS INC CL A COMMON STOCK USD.0001	0.003%	93.750%
4618	GMP CAPITAL COR	0.003%	93.752%
4619	BIC CAMERA INC.	0.003%	93.755%
4620	RAMSAY HEALTH C	0.003%	93.758%
4621	VESUVIUS PLC	0.003%	93.761%
4622	BEFIMMO SCA	0.003%	93.764%
4623	GIANI MFG CO	0.003%	93.766%
4624	SINOTRUK HONG K	0.003%	93.769%
4625	MELEXIS	0.003%	93.772%
4626	SANFIRE RESOURC	0.003%	93.775%
4627	MEIJI HOLDINGS	0.003%	93.778%
4628	LIBERTY BROADBAND A COMMON STOCK USD.01	0.003%	93.781%
4629	BRAIT SA	0.003%	93.783%
4630	GIBALTAR INDUSTRIES INC COMMON STOCK USD.01	0.003%	93.786%
4631	US CONCRETE INC COMMON STOCK USD.001	0.003%	93.789%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4632	HINDUSTAN LEVER	0.003%	93.792%
4633	BEIERSDORF AG	0.003%	93.795%
4634	KADANT INC COMMON STOCK USD.01	0.003%	93.797%
4635	MRF LTD	0.003%	93.800%
4636	ANSELL LTD	0.003%	93.803%
4637	ACADIAN TIMBER	0.003%	93.806%
4638	ABC-MART INC	0.003%	93.809%
4639	TENNANT CO	0.003%	93.812%
4640	SANYO DENKI CO	0.003%	93.814%
4641	TURK SISE VE CA	0.003%	93.817%
4642	AVEVA GROUP PLC	0.003%	93.820%
4643	DENA CO LTD	0.003%	93.823%
4644	EXTERRAN CORP COMMON STOCK USD.01	0.003%	93.826%
4645	SQUARE INC A COMMON STOCK USD.000001	0.003%	93.828%
4646	PANALPINA WELT	0.003%	93.831%
4647	ILIAD	0.003%	93.834%
4648	WESTROCK RKT CO COMPANY GUAR 03/20 3.5	0.003%	93.837%
4649	CHINA GEN PLAST	0.003%	93.839%
4650	SUMMERSET GROUP	0.003%	93.842%
4651	EL PASO ELECTRIC CO COMMON STOCK	0.003%	93.845%
4652	TURKIYE HALK	0.003%	93.848%
4653	VISTA OUTDOOR INC COMMON STOCK USD.01	0.003%	93.851%
4654	KRONES AG	0.003%	93.853%
4655	HEALTHSCOPE LTD	0.003%	93.856%
4656	NIPPON ELEC GLA	0.003%	93.859%
4657	DIAMOND HILL INVESTMENT GRP COMMON STOCK	0.003%	93.862%
4658	WR GRACE + CO COMMON STOCK USD.01	0.003%	93.865%
4659	PRESIDENT CHAIN	0.003%	93.867%
4660	DAILY MAIL&GEN	0.003%	93.870%
4661	CORE-MARK HLDG	0.003%	93.873%
4662	STRATASYS LTD	0.003%	93.876%
4663	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.003%	93.878%
4664	SCHWEITER TECH	0.003%	93.881%
4665	ALEXANDERS INC	0.003%	93.884%
4666	AU OPTRONICS CORP SPON ADR ADR	0.003%	93.887%
4667	NATIONSTAR MORTGAGE HOLDINGS COMMON STOCK USD.01	0.003%	93.889%
4668	HTC CORP COMMON	0.003%	93.892%
4669	CALIFORNIA WATE	0.003%	93.895%
4670	DEAN FOODS CO COMMON STOCK USD.01	0.003%	93.898%
4671	MITCHELLS & BUT	0.003%	93.900%
4672	CORONATION FUND	0.003%	93.903%
4673	PPC LTD	0.003%	93.906%
4674	STOREBRAND ASA	0.003%	93.909%
4675	TOYO INK MFG CO	0.003%	93.912%
4676	FIRST INTER BK	0.003%	93.914%
4677	JB HI-FI	0.003%	93.917%
4678	MANAPPURAM FINA	0.003%	93.920%
4679	Meritz Fire & M	0.003%	93.923%
4680	HIKMA PHARMACEU	0.003%	93.925%
4681	ANSALDO STS SPA	0.003%	93.928%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4682	BARCO(NEW)	0.003%	93.931%
4683	KANDENKO CO	0.003%	93.934%
4684	HILL & SMITH HL	0.003%	93.936%
4685	SHANGHAI PHARMA	0.003%	93.939%
4686	BRICKWORKS	0.003%	93.942%
4687	TAG TEGERNSEE I	0.003%	93.945%
4688	BRASKEM SA	0.003%	93.947%
4689	HAITONG SECURIT	0.003%	93.950%
4690	MUSASHINO BANK	0.003%	93.953%
4691	BAJAJ AUTO	0.003%	93.956%
4692	NIKON CORP	0.003%	93.958%
4693	CIPUTRA DEVELOP	0.003%	93.961%
4694	PIGEON CORP	0.003%	93.964%
4695	NIB HOLDINGS LT	0.003%	93.966%
4696	HOUGHTON MIFFLIN HARCOURT CO COMMON STOCK USD.01	0.003%	93.969%
4697	DULUXGROUP LTD	0.003%	93.972%
4698	NORTHGATE	0.003%	93.975%
4699	DONGYUE GROUP	0.003%	93.977%
4700	COSMAX INC	0.003%	93.980%
4701	KANEMATSU CORP	0.003%	93.983%
4702	VEECO INSTRUMENTS INC COMMON STOCK USD.01	0.003%	93.986%
4703	TOKAI HOLDINGS	0.003%	93.988%
4704	ASCOM HOLDING A	0.003%	93.991%
4705	SUMITOMO MITSUI	0.003%	93.994%
4706	CANCOM SE	0.003%	93.997%
4707	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	0.003%	93.999%
4708	KOSE	0.003%	94.002%
4709	DIASORIN SPA EU	0.003%	94.005%
4710	HOMESTREET INC COMMON STOCK	0.003%	94.007%
4711	WEIS MARKETS IN	0.003%	94.010%
4712	TELECOM ITALIA	0.003%	94.013%
4713	REPLIGEN CORP COMMON STOCK USD.01	0.003%	94.016%
4714	OBARA CORP	0.003%	94.018%
4715	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	0.003%	94.021%
4716	CEAT LTD	0.003%	94.024%
4717	BIGLARI HOLDINGS INC COMMON STOCK USD.5	0.003%	94.026%
4718	SCRIPPS(EW)CO(N)	0.003%	94.029%
4719	LEROY SEAFOOD G	0.003%	94.032%
4720	GIMV NV	0.003%	94.035%
4721	JAMES RIVER GRO	0.003%	94.037%
4722	SUMMIT INDUSTRI	0.003%	94.040%
4723	MEIKO ELECTRONI	0.003%	94.043%
4724	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001	0.003%	94.045%
4725	CNP ASSURANCES	0.003%	94.048%
4726	FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	0.003%	94.051%
4727	KMG CHEMICALS INC COMMON STOCK USD.01	0.003%	94.053%
4728	RELIANCE INDS-S	0.003%	94.056%
4729	BB SEGURIDADE P	0.003%	94.059%
4730	HANNSTAR DISPLA	0.003%	94.062%
4731	POWER FINANCE C	0.003%	94.064%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4732	NATIONAL BANK HOLD CL A COMMON STOCK	0.003%	94.067%
4733	CHINA RAILWAY G	0.003%	94.070%
4734	WELBILT INC COMMON STOCK USD.01	0.003%	94.072%
4735	SEVERSTAL GDR REG S GDR	0.003%	94.075%
4736	NOMURA HOLDINGS INC SPON ADR ADR	0.003%	94.078%
4737	AFRICA OIL CORP	0.003%	94.080%
4738	DAH SING FINANC	0.003%	94.083%
4739	ACACIA MINING	0.003%	94.086%
4740	TELECOM PLUS	0.003%	94.088%
4741	BALFOUR BEATTY	0.003%	94.091%
4742	NCC LTD/INDIA	0.003%	94.094%
4743	ENCE ENERGIA	0.003%	94.096%
4744	CHINA LIFE INSU	0.003%	94.099%
4745	LAKELAND BANCORP INC COMMON STOCK	0.003%	94.102%
4746	CHINASOFT INTER	0.003%	94.104%
4747	SIMPLO TECHNOLO	0.003%	94.107%
4748	WESTAMERICA BANCORPORATION COMMON STOCK	0.003%	94.110%
4749	LG PHILIPS LCD	0.003%	94.112%
4750	FINCANTIERI SPA	0.003%	94.115%
4751	AMERICAN ASSETS TRUST INC REIT USD.01	0.003%	94.118%
4752	UTD DRUG	0.003%	94.120%
4753	VOCUS COMMUN LT	0.003%	94.123%
4754	JERONIMO MARTIN	0.003%	94.126%
4755	TOYO SUISAN KAI	0.003%	94.128%
4756	GLOVIS	0.003%	94.131%
4757	MGM GROWTH PROPERTIES LLC A REIT	0.003%	94.134%
4758	NIPPON STEEL	0.003%	94.136%
4759	FIRST PACIFIC C	0.003%	94.139%
4760	NORTHWESTERN CORP COMMON STOCK USD.01	0.003%	94.142%
4761	APPLUS SERVICES	0.003%	94.144%
4762	JUST EAT PLC	0.003%	94.147%
4763	BANC OF CALIFORNIA INC COMMON STOCK USD.01	0.003%	94.150%
4764	GREEN BANCORP INC COMMON STOCK USD.01	0.003%	94.152%
4765	ESCORTS LTD	0.003%	94.155%
4766	MAHINDRA &MAHIN	0.003%	94.158%
4767	IREN SPA	0.003%	94.160%
4768	MAINSOURCE FINANCIAL GROUP I COMMON STOCK	0.003%	94.163%
4769	FUKUOKA REIT CO	0.003%	94.166%
4770	TOMRA SYSTEMS A	0.003%	94.168%
4771	OKINAWA BANK	0.003%	94.171%
4772	RINGKJOEBING LA	0.003%	94.174%
4773	RATOS AB-B SHS	0.003%	94.176%
4774	KIWI PROPERTY G	0.003%	94.179%
4775	TOKYO ELEC POWE	0.003%	94.182%
4776	IMAX CORP	0.003%	94.184%
4777	HEXPOL AB	0.003%	94.187%
4778	SYSTEMAX INC COMMON STOCK USD.01	0.003%	94.189%
4779	PETROLEUM GEO-S	0.003%	94.192%
4780	DAETWYLER HOLDI	0.003%	94.195%
4781	WEIR GROUP	0.003%	94.197%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4782	ALS LTD	0.003%	94.200%
4783	NISSHIN SEIFUN	0.003%	94.203%
4784	MERCER INTL INC	0.003%	94.205%
4785	GREEN REIT PLC	0.003%	94.208%
4786	INVERSIONES AGU	0.003%	94.211%
4787	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001	0.003%	94.213%
4788	NATUS MEDICAL INC COMMON STOCK USD.001	0.003%	94.216%
4789	TEC CORPORATION	0.003%	94.218%
4790	SUPER MICRO COMPUTER INC COMMON STOCK USD.001	0.003%	94.221%
4791	TATA POWER CO L	0.003%	94.224%
4792	STARTS CORP INC	0.003%	94.226%
4793	MILLENNIUM&COPT	0.003%	94.229%
4794	SHIMANO INC	0.003%	94.232%
4795	PITNEY BOWES INC COMMON STOCK USD1.0	0.003%	94.234%
4796	FIBROGEN INC COMMON STOCK USD.01	0.003%	94.237%
4797	CHINA EASTERN A	0.003%	94.239%
4798	SHIMADZU CORP	0.003%	94.242%
4799	SKC CO	0.003%	94.245%
4800	JAIN IRRIGATION	0.003%	94.247%
4801	GENESCO INC COMMON STOCK USD1.0	0.003%	94.250%
4802	OPUS BANK	0.003%	94.253%
4803	QUIDEL CORP COMMON STOCK USD.001	0.003%	94.255%
4804	MARSTON'S PLC	0.003%	94.258%
4805	KYORIN CO LTD.	0.003%	94.260%
4806	RMR GROUP INC/THE A COMMON STOCK	0.003%	94.263%
4807	SEMBCORP MARINE	0.003%	94.266%
4808	FUJI MACHINE MF	0.003%	94.268%
4809	SONY FINANCIAL	0.003%	94.271%
4810	MORGUARD CORP	0.003%	94.274%
4811	EPISTAR CORP	0.003%	94.276%
4812	SINO LAND CO	0.003%	94.279%
4813	GOLD FIELDS LTD	0.003%	94.281%
4814	CHINA TRAVEL IN	0.003%	94.284%
4815	INGERSOLL GLB H	0.003%	94.287%
4816	SOLAREEDGE TECHNOLOGIES INC COMMON STOCK USD.0001	0.003%	94.289%
4817	UTD ENGINEERS	0.003%	94.292%
4818	ESSO (THAILAND)	0.003%	94.294%
4819	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK	0.003%	94.297%
4820	MERIDIAN BIOSCIENCE INC COMMON STOCK	0.003%	94.300%
4821	NEWRIVER REIT P	0.003%	94.302%
4822	INTERROLL HOLDI	0.003%	94.305%
4823	AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	0.003%	94.307%
4824	PETROCHINA COMP	0.003%	94.310%
4825	COHU INC COMMON STOCK USD1.0	0.003%	94.313%
4826	SEIBU HOLDINGS	0.003%	94.315%
4827	INVESCO OFFICE	0.003%	94.318%
4828	KELLER GROUP	0.003%	94.320%
4829	FOXCONN INTERNA	0.003%	94.323%
4830	AEROJET ROCKETDYNE HOLDINGS COMMON STOCK USD.1	0.003%	94.325%
4831	LAIRD PLC	0.003%	94.328%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4832	KAKEN PHARM	0.003%	94.331%
4833	SALFACORP SA	0.003%	94.333%
4834	MAKALOT INDUSTR	0.003%	94.336%
4835	MAANSHAN IRON &	0.003%	94.338%
4836	DCM JAPAN HOLDI	0.003%	94.341%
4837	CONNECTONE BANCORP INC COMMON STOCK	0.003%	94.344%
4838	BANRISUL	0.003%	94.346%
4839	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01	0.003%	94.349%
4840	CHINA COAL ENER	0.003%	94.351%
4841	FIELMANN AG	0.003%	94.354%
4842	SKYFAME REALTY	0.003%	94.357%
4843	GT CAPITAL HOLD	0.003%	94.359%
4844	COCA-COLA AMATI	0.003%	94.362%
4845	PRIMARY HEALTH	0.003%	94.364%
4846	RINNAI CORP	0.003%	94.367%
4847	FISKARS OYJ	0.003%	94.369%
4848	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01	0.003%	94.372%
4849	PZU GR	0.003%	94.375%
4850	TOMY CO LTD	0.003%	94.377%
4851	HOUSE FOODS COR	0.003%	94.380%
4852	CyberAgent, Inc	0.003%	94.382%
4853	NIC INC COMMON STOCK	0.003%	94.385%
4854	WESTPAC BANKING	0.003%	94.387%
4855	SENSHU IKEDA HL	0.003%	94.390%
4856	FORMFACTOR INC COMMON STOCK USD.001	0.003%	94.393%
4857	TOBU RAILWAY CO	0.003%	94.395%
4858	21VIANET GROUP INC ADR ADR USD.00001	0.003%	94.398%
4859	SCANA CORP COMMON STOCK	0.003%	94.400%
4860	NET ONE SYSTEMS	0.003%	94.403%
4861	SKYWORTH DIGITA	0.003%	94.405%
4862	PATRIZIA IMMO A	0.003%	94.408%
4863	TOYOTA INDUSTRI	0.003%	94.410%
4864	TAKKT AG	0.003%	94.413%
4865	COMFORIA RESIDE	0.003%	94.416%
4866	META FINANCIAL GROUP INC COMMON STOCK USD.01	0.003%	94.418%
4867	TRICO BANCSHARES COMMON STOCK	0.003%	94.421%
4868	HERITAGE FINANCIAL CORP COMMON STOCK	0.003%	94.423%
4869	UPC TECHNOLOGY	0.003%	94.426%
4870	SANGAMO THERAPEUTICS INC COMMON STOCK USD.01	0.003%	94.428%
4871	NAGASE & CO	0.003%	94.431%
4872	KIWOOM SECURITI	0.003%	94.433%
4873	PARTY CITY HOLDCO INC COMMON STOCK USD.01	0.003%	94.436%
4874	TAIWAN COOPERAT	0.003%	94.439%
4875	LASALLE LOGIPOR	0.003%	94.441%
4876	SPX CORP COMMON STOCK USD.01	0.003%	94.444%
4877	DAIFUKU CO	0.003%	94.446%
4878	SPAR NORD BANK	0.003%	94.449%
4879	SAMSUNG SDS CO	0.003%	94.451%
4880	HAMBORNER AG	0.003%	94.454%
4881	K-BRO LINEN INC	0.003%	94.456%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4882	STUART OLSON IN	0.003%	94.459%
4883	FUKUYAMA TRANSP	0.003%	94.461%
4884	KOTAK MAHINDRA	0.003%	94.464%
4885	SHINMAYWA INDS	0.003%	94.467%
4886	CUSTOMERS BANCORP INC COMMON STOCK USD1.0	0.003%	94.469%
4887	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.003%	94.472%
4888	HYUNDAI HEAVY I	0.003%	94.474%
4889	BURCKHARDT COMP	0.003%	94.477%
4890	RAVEN INDUSTRIES INC COMMON STOCK USD1.0	0.003%	94.479%
4891	HYUNDAI WIA COR	0.003%	94.482%
4892	GS ENGINEERING	0.003%	94.484%
4893	NAN YA PRINTED	0.003%	94.487%
4894	TOKYO DOME CORP	0.003%	94.489%
4895	DAIRY CREST GRO	0.003%	94.492%
4896	CHINA OVERASEA	0.003%	94.494%
4897	UNITED FINANCIAL BANCORP INC COMMON STOCK	0.003%	94.497%
4898	FRONTERA ENERGY	0.003%	94.499%
4899	SHANGRI-LA ASIA	0.003%	94.502%
4900	HOKUETSU KISHU	0.003%	94.504%
4901	HIBERNIA REIT P	0.003%	94.507%
4902	PALTAC CORP	0.003%	94.509%
4903	PENN NATIONAL GAMING INC COMMON STOCK USD.01	0.003%	94.512%
4904	DIRTT ENVIRONME	0.003%	94.515%
4905	TOKYO OHKA KOGY	0.003%	94.517%
4906	MAINFREIGHT LTD	0.003%	94.520%
4907	MERRY ELECTRONI	0.003%	94.522%
4908	ROBINSONS LAND	0.003%	94.525%
4909	ATN INTERNATIONAL INC COMMON STOCK USD.01	0.003%	94.527%
4910	ENGIE BRASIL SA	0.003%	94.530%
4911	CIA SANEAMENTO	0.003%	94.532%
4912	EXEDY CORP	0.003%	94.535%
4913	RIETER HLDGS AG	0.003%	94.537%
4914	ROHTO PHARM	0.003%	94.540%
4915	PAINTED PONY EN	0.003%	94.542%
4916	BRILLIANCE CHIN	0.003%	94.545%
4917	TIM PARTICIPA	0.003%	94.547%
4918	TAIWAN SEMICOND	0.003%	94.550%
4919	PAYLOCITY HOLDING CORP COMMON STOCK USD.001	0.003%	94.552%
4920	STOCK YARDS BANCORP INC COMMON STOCK	0.003%	94.555%
4921	BAJAJ AUTO LTD	0.003%	94.557%
4922	HONG KONG LAND	0.003%	94.560%
4923	KRUNG THAI BNK	0.003%	94.562%
4924	BWP TRUST	0.002%	94.565%
4925	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	0.002%	94.567%
4926	ORTHOFIX INTL N	0.002%	94.570%
4927	AUSTEVOLL SEAFO	0.002%	94.572%
4928	SWIRE PACIFIC	0.002%	94.575%
4929	AMERICA MOVIL SPN ADR CL L ADR	0.002%	94.577%
4930	FIBRIA CELULOSE	0.002%	94.580%
4931	FENG TAY ENTRPR	0.002%	94.582%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4932	AMOREPACIFIC GR	0.002%	94.585%
4933	KOPPERS HOLDINGS INC COMMON STOCK USD.01	0.002%	94.587%
4934	KONINKLIJKE BAM	0.002%	94.590%
4935	GPO CARSO SA DE	0.002%	94.592%
4936	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV	0.002%	94.595%
4937	DENBURY RESOURC	0.002%	94.597%
4938	DOMINO'S PIZZA	0.002%	94.600%
4939	SCHULMAN (A.) INC COMMON STOCK USD1.0	0.002%	94.602%
4940	HURON CONSULTING GROUP INC COMMON STOCK USD.01	0.002%	94.605%
4941	REITMANS (CANADA) LTD A COMMON STOCK	0.002%	94.607%
4942	SHOWA CORP	0.002%	94.609%
4943	LATAM AIRLINES	0.002%	94.612%
4944	MAXLINEAR INC COMMON STOCK	0.002%	94.614%
4945	KINGDEE INTERNA	0.002%	94.617%
4946	AMERICAN STATES WATER CO COMMON STOCK	0.002%	94.619%
4947	SITC INTERNATIO	0.002%	94.622%
4948	TOHO GAS CO	0.002%	94.624%
4949	CHINA TRADITION	0.002%	94.627%
4950	ENTERTAINMENT O	0.002%	94.629%
4951	IOCHPE-MAXION	0.002%	94.632%
4952	GRIFFON CORP COMMON STOCK USD.25	0.002%	94.634%
4953	SIBANYE GOLD LTD SPONS ADR ADR	0.002%	94.637%
4954	NANKAI ELEC RAI	0.002%	94.639%
4955	CHIPBOND TECHNO	0.002%	94.642%
4956	DIEBOLD INC	0.002%	94.644%
4957	KAISA GROUP HLD	0.002%	94.646%
4958	LINDT & SPRUENG	0.002%	94.649%
4959	CHINA LESSO GRO	0.002%	94.651%
4960	GJENSIDIGE FORS	0.002%	94.654%
4961	SUGI HOLDINGS C	0.002%	94.656%
4962	NKT HOLDING A/S	0.002%	94.659%
4963	MO OCH DOMSJO A	0.002%	94.661%
4964	SEIREN CO	0.002%	94.664%
4965	CHINA SHIPPING	0.002%	94.666%
4966	DLF LIMITED	0.002%	94.669%
4967	ELIA SYS OPERAT	0.002%	94.671%
4968	TONG REN TANG T	0.002%	94.674%
4969	EMAMI LTD	0.002%	94.676%
4970	BITAUTO HOLDINGS LTD ADR ADR USD.00004	0.002%	94.678%
4971	SAMPO OYJ	0.002%	94.681%
4972	FOSUN INTERNATI	0.002%	94.683%
4973	AUTODESK INC	0.002%	94.686%
4974	ITO EN	0.002%	94.688%
4975	ITOHAM YONEKYU	0.002%	94.691%
4976	COSCO HOLDINGS	0.002%	94.693%
4977	FOMENTO ECON ME	0.002%	94.696%
4978	KEIHIN CORP	0.002%	94.698%
4979	PAN OCEAN CO	0.002%	94.700%
4980	WESCO AIRCRAFT HOLDINGS INC COMMON STOCK USD.001	0.002%	94.703%
4981	AXFOOD AB	0.002%	94.705%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
4982	FLUSHING FINANCIAL CORP COMMON STOCK USD.01	0.002%	94.708%
4983	RE/MAX HOLDINGS INC CL A COMMON STOCK USD.0001	0.002%	94.710%
4984	COLUMBUS MCKINNON CORP/NY COMMON STOCK USD.01	0.002%	94.713%
4985	NICHIHA CORP	0.002%	94.715%
4986	DAINIPPON PHARM	0.002%	94.718%
4987	TOD'S SPA	0.002%	94.720%
4988	TOHO HOLDINGS C	0.002%	94.722%
4989	GIGABYTE TECHNO	0.002%	94.725%
4990	ORIFLAME HOLDIN	0.002%	94.727%
4991	MATSUMOTOKIYOSH	0.002%	94.730%
4992	COLGATE-PALM (I	0.002%	94.732%
4993	BONDUELLE SCA	0.002%	94.735%
4994	ORANGE SPON ADR ADR	0.002%	94.737%
4995	COCOKARA FINE H	0.002%	94.739%
4996	BRF SA ADR ADR	0.002%	94.742%
4997	INNOPHOS HOLDINGS INC COMMON STOCK USD.001	0.002%	94.744%
4998	THAI UNION GROU	0.002%	94.747%
4999	FISHER (JAMES)	0.002%	94.749%
5000	LYDALL INC COMMON STOCK USD.1	0.002%	94.752%
5001	INDORAMA VENTUR	0.002%	94.754%
5002	DELPHI ENERGY C	0.002%	94.756%
5003	CAPITAL ONE BAN	0.002%	94.759%
5004	DR REDDYS LABS	0.002%	94.761%
5005	SQUARE ENIX HOL	0.002%	94.764%
5006	DEUTZ AG	0.002%	94.766%
5007	BONAVA AB - B S	0.002%	94.769%
5008	TRUSTCO BANK CORP NY COMMON STOCK USD1.0	0.002%	94.771%
5009	MEDIPAL HOLDING	0.002%	94.773%
5010	PTC INC COMMON STOCK USD.01	0.002%	94.776%
5011	IOOF HOLDINGS L	0.002%	94.778%
5012	ATKORE INTERNATIONAL GROUP I COMMON STOCK USD.01	0.002%	94.781%
5013	COPPER MTN MNG	0.002%	94.783%
5014	SUNCOKE ENERGY INC COMMON STOCK USD.01	0.002%	94.785%
5015	PROSEGUR CIA DE	0.002%	94.788%
5016	AMBEV SA ADR ADR	0.002%	94.790%
5017	SARACEN MINERAL	0.002%	94.793%
5018	DIAMOND OFFSHOR	0.002%	94.795%
5019	TELSTRA CORP	0.002%	94.798%
5020	IRPC PUBLIC CO	0.002%	94.800%
5021	JC DECAUX SA	0.002%	94.802%
5022	HIWIN TECH CORP	0.002%	94.805%
5023	TOMONY HOLDINGS	0.002%	94.807%
5024	CHENG SHIN RUBB	0.002%	94.810%
5025	CAR INC	0.002%	94.812%
5026	NEWPARK RESOURCES INC COMMON STOCK USD.01	0.002%	94.814%
5027	MONEYSUPERMARKE	0.002%	94.817%
5028	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	0.002%	94.819%
5029	MYCRONIC AB	0.002%	94.822%
5030	POLYPIPE GROUP	0.002%	94.824%
5031	TRAVELSKY TECHN	0.002%	94.827%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5032	CA IMMOBILIEN A	0.002%	94.829%
5033	SERIA CO LTD	0.002%	94.831%
5034	SEINO TRANSPORT	0.002%	94.834%
5035	INFICON HOLDING	0.002%	94.836%
5036	MAYORA INDAH	0.002%	94.839%
5037	NIPPON REIT INV	0.002%	94.841%
5038	CHENG LOONG	0.002%	94.843%
5039	BRYN MAWR BANK CORP COMMON STOCK USD1.0	0.002%	94.846%
5040	GEO CO LTD	0.002%	94.848%
5041	H2O RETAILING C	0.002%	94.851%
5042	LISI	0.002%	94.853%
5043	CHIN-POON INDL	0.002%	94.855%
5044	DAEWOO INTERNAT	0.002%	94.858%
5045	IMMOFINANZ IMMO	0.002%	94.860%
5046	KIMBERLY CLARK	0.002%	94.862%
5047	KIMBALL INTERNATIONAL B COMMON STOCK USD.05	0.002%	94.865%
5048	JM FINANCIAL	0.002%	94.867%
5049	58.COM INC ADR ADR	0.002%	94.870%
5050	MY EG SERVICES	0.002%	94.872%
5051	APOLLO HOSPITAL	0.002%	94.874%
5052	OCLARO INC COMMON STOCK USD.01	0.002%	94.877%
5053	SIBANYE GOLD LT	0.002%	94.879%
5054	NH HOTELES	0.002%	94.882%
5055	FRESNILLO PLC	0.002%	94.884%
5056	TIANNENG POWER	0.002%	94.886%
5057	YELLOW PAGES LT	0.002%	94.889%
5058	PERUSAHAAN GAS	0.002%	94.891%
5059	METROPOLE TV-(M	0.002%	94.893%
5060	SOCIETE BIC SA	0.002%	94.896%
5061	NAVIGANT CONSUL	0.002%	94.898%
5062	MAN WAH HOLDING	0.002%	94.901%
5063	DAIWABO CO LTD	0.002%	94.903%
5064	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	0.002%	94.905%
5065	YOOX NET-A-PORT	0.002%	94.908%
5066	MID REIT INC	0.002%	94.910%
5067	VASTNED RETAIL	0.002%	94.912%
5068	NIHON KOHDEN CO	0.002%	94.915%
5069	ACEA SPA	0.002%	94.917%
5070	SERCOMM CORP	0.002%	94.920%
5071	COMPUTACENTER P	0.002%	94.922%
5072	INV LA CONSTRUC	0.002%	94.924%
5073	TAKEUCHI MANUFA	0.002%	94.927%
5074	NEOGEN CORP COMMON STOCK USD.16	0.002%	94.929%
5075	SP PLUS CORP COMMON STOCK USD.001	0.002%	94.931%
5076	CARETRUST REIT INC REIT USD.01	0.002%	94.934%
5077	ARCHROCK INC COMMON STOCK USD.01	0.002%	94.936%
5078	AUSDRILL LIMITE	0.002%	94.938%
5079	FUSHAN INTL ENE	0.002%	94.941%
5080	GRUPO ELEKTRA(N	0.002%	94.943%
5081	ASANKO GOLD INC	0.002%	94.945%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5082	SHUTTERSTOCK INC COMMON STOCK USD.01	0.002%	94.948%
5083	CHAMPION REAL E	0.002%	94.950%
5084	USS CO. LTD.	0.002%	94.953%
5085	GRANGES AB	0.002%	94.955%
5086	CHOICE PROPRTI	0.002%	94.957%
5087	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	0.002%	94.960%
5088	KEIHIN ELEC EXP	0.002%	94.962%
5089	HAREL INSURANCE	0.002%	94.964%
5090	NOAH HOLDINGS LTD SPON ADS ADR USD.0005	0.002%	94.967%
5091	PIPER JAFFRAY COS COMMON STOCK USD.01	0.002%	94.969%
5092	LINDSAY CORP COMMON STOCK USD1.0	0.002%	94.971%
5093	VEON LTD ADR	0.002%	94.974%
5094	DIGI.COM BHD	0.002%	94.976%
5095	PERFICIENT INC COMMON STOCK USD.001	0.002%	94.978%
5096	MATCH GROUP INC COMMON STOCK USD.001	0.002%	94.981%
5097	TRADE ME LTD	0.002%	94.983%
5098	MARUICHI STL TU	0.002%	94.985%
5099	ENTERCOM COMMUN	0.002%	94.988%
5100	CHINA LONGYUAN	0.002%	94.990%
5101	ITALGAS SPA	0.002%	94.992%
5102	TOHO BANK	0.002%	94.995%
5103	BANGCHAK CORP P	0.002%	94.997%
5104	JUST RETIREMENT	0.002%	94.999%
5105	DATATEC	0.002%	95.002%
5106	KEPPEL DC REIT	0.002%	95.004%
5107	INDUSTRIAS CH S	0.002%	95.006%
5108	GENTING INTERNA	0.002%	95.009%
5109	SHIKOKU ELEC PO	0.002%	95.011%
5110	KOC HOLDING AS	0.002%	95.013%
5111	SYDNEY AIRPORT	0.002%	95.016%
5112	LINK ADMINISTRA	0.002%	95.018%
5113	HARMONY GOLD MN	0.002%	95.020%
5114	NIPPON FLOUR MI	0.002%	95.023%
5115	SEKISUI HOUSE	0.002%	95.025%
5116	UNITED ARROWS L	0.002%	95.027%
5117	KINPO ELECTRONI	0.002%	95.030%
5118	PANDOX AB	0.002%	95.032%
5119	CLEARWATER PAPER CORP COMMON STOCK USD.0001	0.002%	95.034%
5120	KOLON INDUSTRIE	0.002%	95.037%
5121	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.002%	95.039%
5122	MAGELLAN FINANC	0.002%	95.041%
5123	LUNDIN PERTOLEU	0.002%	95.044%
5124	ELLIE MAE INC COMMON STOCK USD.0001	0.002%	95.046%
5125	GUNGHO ONLINE E	0.002%	95.048%
5126	BW OFFSHORE LTD	0.002%	95.050%
5127	IMP DEL DES Y E	0.002%	95.053%
5128	INTL FCSTONE INC COMMON STOCK USD.01	0.002%	95.055%
5129	SANKEN ELECTRIC	0.002%	95.057%
5130	CHINA GALAXY SE	0.002%	95.060%
5131	AXON ENTERPRISE INC COMMON STOCK USD.00001	0.002%	95.062%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5132	ANIKA THERAPEUTICS INC COMMON STOCK USD.01	0.002%	95.064%
5133	KYUSHU ELEC POW	0.002%	95.067%
5134	LAR ESPANA REAL	0.002%	95.069%
5135	CORVEL CORP COMMON STOCK USD.0001	0.002%	95.071%
5136	Ayala Land Inc	0.002%	95.074%
5137	PZ CUSSONS PLC	0.002%	95.076%
5138	NICE SYSTEMS	0.002%	95.078%
5139	VTECH HLDGS	0.002%	95.081%
5140	EMEMORY TECHNOL	0.002%	95.083%
5141	INDUTRADE AB	0.002%	95.085%
5142	KERRY LOGISTICS	0.002%	95.087%
5143	SUZUKEN CO LTD	0.002%	95.090%
5144	TOKYU CONST	0.002%	95.092%
5145	TOKYO TY FINANC	0.002%	95.094%
5146	STONERIDGE INC COMMON STOCK	0.002%	95.097%
5147	GAZTRANSPORT ET	0.002%	95.099%
5148	NHN ENTERTAINME	0.002%	95.101%
5149	RUDOLPH TECHNOLOGIES INC COMMON STOCK USD.001	0.002%	95.104%
5150	SHIP FINANCE IN	0.002%	95.106%
5151	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.002%	95.108%
5152	NOBIA AB NEW	0.002%	95.111%
5153	ELIS SA	0.002%	95.113%
5154	MPHASIS LTD	0.002%	95.115%
5155	FARMER BROS CO COMMON STOCK USD1.0	0.002%	95.117%
5156	INVESTMENT TECH	0.002%	95.120%
5157	DONGBU HITEK CO	0.002%	95.122%
5158	ROCHE HOLDING A	0.002%	95.124%
5159	BBMG CORPORATIO	0.002%	95.127%
5160	SANTAM	0.002%	95.129%
5161	REGIS CORP COMMON STOCK USD.05	0.002%	95.131%
5162	ALKERMES PLC	0.002%	95.133%
5163	NOBLE CORP PLC	0.002%	95.136%
5164	TARKETT SA	0.002%	95.138%
5165	CROCS INC COMMON STOCK USD.001	0.002%	95.140%
5166	EZCORP INC CL A COMMON STOCK USD.01	0.002%	95.143%
5167	COMTECH TELE CO	0.002%	95.145%
5168	SHANDONG WEIGAO	0.002%	95.147%
5169	MORGUARD REAL E	0.002%	95.149%
5170	SLATE RETAIL RE	0.002%	95.152%
5171	ALSO HOLDING-RE	0.002%	95.154%
5172	WILLIAM LYON HOMES CL A COMMON STOCK USD.01	0.002%	95.156%
5173	BERNER KTBK	0.002%	95.159%
5174	SSAB SVENSKT ST	0.002%	95.161%
5175	RESORTTRUST INC	0.002%	95.163%
5176	MIRAIT HLDG COR	0.002%	95.165%
5177	CHINA HARMONY N	0.002%	95.168%
5178	CHARTER HALL	0.002%	95.170%
5179	CONSOL ENERGY INC COMMON STOCK USD.01	0.002%	95.172%
5180	GREEN PLAINS INC COMMON STOCK USD.001	0.002%	95.175%
5181	KOMAX HOLDING A	0.002%	95.177%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5182	MAKINO MILLING	0.002%	95.179%
5183	OBRASCON HUAR L	0.002%	95.181%
5184	DAELIM INDUSTRI	0.002%	95.184%
5185	SEIKO CORPORATI	0.002%	95.186%
5186	KEIO CORP	0.002%	95.188%
5187	PREFERRED BANK/LOS ANGELES COMMON STOCK	0.002%	95.190%
5188	CLOETTA AB B SH	0.002%	95.193%
5189	CHINA DONGXIANG	0.002%	95.195%
5190	MONOTARO CO.LTD	0.002%	95.197%
5191	SEMAPA SOC INVE	0.002%	95.200%
5192	BELLAMY'S AUSTR	0.002%	95.202%
5193	UACJ CORP	0.002%	95.204%
5194	NATIONAL BEVERAGE CORP COMMON STOCK USD.01	0.002%	95.206%
5195	CHINA SCE PROPE	0.002%	95.209%
5196	OTSUKA CORP	0.002%	95.211%
5197	DAVIDE CAMPARI-	0.002%	95.213%
5198	ARGAN INC COMMON STOCK USD.15	0.002%	95.215%
5199	RYMAN HEALTHCAR	0.002%	95.218%
5200	LIBERBANK SA	0.002%	95.220%
5201	UNI-PRESIDENT C	0.002%	95.222%
5202	SOL MELIA SA	0.002%	95.224%
5203	PALO ALTO NETWORKS INC COMMON STOCK USD.0001	0.002%	95.227%
5204	THANACHART CAPI	0.002%	95.229%
5205	ADVANTEST	0.002%	95.231%
5206	CRAMO OYJ B SHS	0.002%	95.233%
5207	PLDT INC	0.002%	95.236%
5208	NIKKISO CO	0.002%	95.238%
5209	PAPA JOHN'S INT	0.002%	95.240%
5210	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01	0.002%	95.242%
5211	FAES FARMA SA	0.002%	95.245%
5212	MACQUARIE MEXIC	0.002%	95.247%
5213	KINDRED HEALTHCARE INC COMMON STOCK USD.25	0.002%	95.249%
5214	TOKEN CORP	0.002%	95.251%
5215	SCORPIO TANKERS	0.002%	95.254%
5216	ALPINE ELECTRON	0.002%	95.256%
5217	PEGASYSTEMS INC COMMON STOCK USD.01	0.002%	95.258%
5218	CORETRONICS COR	0.002%	95.260%
5219	QUALITY CARE PROPERTIES REIT USD.01	0.002%	95.263%
5220	GRAPHITE INDIA	0.002%	95.265%
5221	ALL NIPPON AIRW	0.002%	95.267%
5222	PARMALAT S.P.A	0.002%	95.269%
5223	HEMFOSA FASTIGH	0.002%	95.272%
5224	CENTRAL GLASS C	0.002%	95.274%
5225	HAITONG INTL SE	0.002%	95.276%
5226	RATHBONE BROTHE	0.002%	95.278%
5227	SCANSOURCE INC COMMON STOCK	0.002%	95.280%
5228	JUMBO SA	0.002%	95.283%
5229	HULIC CO LTD	0.002%	95.285%
5230	GUARANTY BANCORP COMMON STOCK USD.001	0.002%	95.287%
5231	HITACHI ZOSEN C	0.002%	95.289%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5232	COMMUNITY TRUST BANCORP INC COMMON STOCK USD5.0	0.002%	95.292%
5233	KERNEL HOLDING	0.002%	95.294%
5234	OUTSOURCING INC	0.002%	95.296%
5235	MALLINCKRODT PL	0.002%	95.298%
5236	3SBIO INC	0.002%	95.301%
5237	FUGRO NV-CVA	0.002%	95.303%
5238	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	0.002%	95.305%
5239	SWATCH GROUP AG	0.002%	95.307%
5240	COBIZ FINANCIAL INC COMMON STOCK USD.01	0.002%	95.309%
5241	EMP NAC ELECTRI	0.002%	95.312%
5242	MBANK	0.002%	95.314%
5243	DAI-ICHI KOGYO	0.002%	95.316%
5244	CHORUS LIMITED	0.002%	95.318%
5245	DEUTSCHE EUROSH	0.002%	95.321%
5246	JIANGSU EXPRESS	0.002%	95.323%
5247	SENKO CO	0.002%	95.325%
5248	BRINKER INTL IN	0.002%	95.327%
5249	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	0.002%	95.329%
5250	TAISHO PHARMACE	0.002%	95.332%
5251	LEAGOLD MINING	0.002%	95.334%
5252	NORTHFIELD BANCORP INC COMMON STOCK USD.01	0.002%	95.336%
5253	GPO IND BIMBO	0.002%	95.338%
5254	G8 EDUCATION LT	0.002%	95.340%
5255	YUHAN CORP	0.002%	95.343%
5256	F E CONSORTM IN	0.002%	95.345%
5257	NEKTAR THERAPEUTICS COMMON STOCK USD.0001	0.002%	95.347%
5258	AEON MALL CO LT	0.002%	95.349%
5259	TABLEAU SOFTWARE INC CL A COMMON STOCK USD.0001	0.002%	95.351%
5260	GUDANG GARAM(PE	0.002%	95.354%
5261	GUANGZHOU AUTOM	0.002%	95.356%
5262	HYAKUJUSHI BANK	0.002%	95.358%
5263	PT ANEKA TAMBAN	0.002%	95.360%
5264	KINDEN CORPORAT	0.002%	95.362%
5265	CHARGEURS SA	0.002%	95.365%
5266	ZENSHO CO LTD	0.002%	95.367%
5267	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	0.002%	95.369%
5268	IRISO ELECTRONI	0.002%	95.371%
5269	GUOCO GROUP	0.002%	95.373%
5270	LIECHTENSTEINIS	0.002%	95.376%
5271	ASIA OPTICAL CO	0.002%	95.378%
5272	DAIHEN CORP	0.002%	95.380%
5273	MONMOUTH REAL E	0.002%	95.382%
5274	PROVIDENT FINAN	0.002%	95.384%
5275	GPO DE INVERSIO	0.002%	95.386%
5276	LUXOTTICA GROUP	0.002%	95.389%
5277	TEMP HOLDINGS C	0.002%	95.391%
5278	MITIE GROUP	0.002%	95.393%
5279	INDS BACHOCO SA	0.002%	95.395%
5280	FENNER	0.002%	95.397%
5281	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.002%	95.400%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5282	CAI INTERNATIONAL INC COMMON STOCK USD.0001	0.002%	95.402%
5283	COCA-COLA FEMSA	0.002%	95.404%
5284	ALLIED GROUP LT	0.002%	95.406%
5285	AMAG PHARMACEUTICALS INC COMMON STOCK USD.01	0.002%	95.408%
5286	KENEDIX RESIDEN	0.002%	95.410%
5287	TULLETT PREBON	0.002%	95.413%
5288	NN INC COMMON STOCK USD.01	0.002%	95.415%
5289	TRAVELPORT WORL	0.002%	95.417%
5290	NAMPAK LTD.	0.002%	95.419%
5291	FIBRIA CELULOSE SA SPON ADR ADR	0.002%	95.421%
5292	NAN YA PLASTIC	0.002%	95.423%
5293	VANGUARD INTL S	0.002%	95.426%
5294	PINNACLE ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	95.428%
5295	JGC CORP	0.002%	95.430%
5296	HOTA INDUSTRIAL	0.002%	95.432%
5297	INVACARE CORP	0.002%	95.434%
5298	UTD INTEGRATION	0.002%	95.436%
5299	CAHYA MATA SARA	0.002%	95.439%
5300	PRADA SPA	0.002%	95.441%
5301	ORASURE TECHNOLOGIES INC COMMON STOCK USD.000001	0.002%	95.443%
5302	CENTURY COMMUNITIES INC COMMON STOCK USD.01	0.002%	95.445%
5303	WASHINGTON TRUST BANCORP COMMON STOCK USD.0625	0.002%	95.447%
5304	ZAKLADY METALI	0.002%	95.449%
5305	COMPUGROUP HOLD	0.002%	95.452%
5306	EXPRESS INC COMMON STOCK	0.002%	95.454%
5307	NANTO BANK	0.002%	95.456%
5308	EXIDE INDUSTRIE	0.002%	95.458%
5309	GS RETAIL CO LT	0.002%	95.460%
5310	GREAT SOUTHERN BANCORP INC COMMON STOCK USD.01	0.002%	95.462%
5311	RYOBI	0.002%	95.465%
5312	MACQUARIE LEISU	0.002%	95.467%
5313	BARR(A.G.)	0.002%	95.469%
5314	CROMWELL PROPER	0.002%	95.471%
5315	KOMORI CORPORAT	0.002%	95.473%
5316	DUSKIN CO LTD	0.002%	95.475%
5317	BEAZER HOMES USA INC COMMON STOCK USD.001	0.002%	95.478%
5318	SA CORP REAL ES	0.002%	95.480%
5319	JOWA HLDGS CO L	0.002%	95.482%
5320	PARK 24 CO	0.002%	95.484%
5321	SOUTH JERSEY INDUSTRIES COMMON STOCK USD1.25	0.002%	95.486%
5322	EXACT SCIENCES	0.002%	95.488%
5323	DIALOG GROUP BH	0.002%	95.490%
5324	ANADOLU EFES BI	0.002%	95.493%
5325	GUNZE	0.002%	95.495%
5326	AUTOMOTIVE HOLD	0.002%	95.497%
5327	NEW MEDIA INVESTMENT GROUP COMMON STOCK USD.01	0.002%	95.499%
5328	ENGINEERS INDIA	0.002%	95.501%
5329	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01	0.002%	95.503%
5330	SINGAPORE POST	0.002%	95.505%
5331	AOZORA BANK	0.002%	95.507%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5332	POLSKIE GORNIC	0.002%	95.510%
5333	SEACOR HOLDINGS INC COMMON STOCK USD.01	0.002%	95.512%
5334	SAO MARTINHO SA	0.002%	95.514%
5335	RECTICEL	0.002%	95.516%
5336	GOLDEN STAR RES	0.002%	95.518%
5337	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	0.002%	95.520%
5338	NWS HOLDINGS LT	0.002%	95.522%
5339	WORKDAY INC CLASS A COMMON STOCK USD.001	0.002%	95.525%
5340	CHOW SANG SANG	0.002%	95.527%
5341	FENG HSIN IRON&	0.002%	95.529%
5342	ANGIODYNAMICS INC COMMON STOCK USD.01	0.002%	95.531%
5343	LI NING CO. LTD	0.002%	95.533%
5344	LAWSON	0.002%	95.535%
5345	WD 40 CO COMMON STOCK USD.001	0.002%	95.537%
5346	HACKETT GROUP INC/THE COMMON STOCK USD.001	0.002%	95.539%
5347	FAR EAST INTL B	0.002%	95.542%
5348	YUEN FOONG YU M	0.002%	95.544%
5349	AEGION CORP COMMON STOCK USD.01	0.002%	95.546%
5350	HAYNES INTL INC	0.002%	95.548%
5351	OLAM INTERNATIO	0.002%	95.550%
5352	AEON DELIGHT	0.002%	95.552%
5353	FUJITEC CO	0.002%	95.554%
5354	ARCS CO LTD	0.002%	95.556%
5355	MYERS INDUSTRIES INC COMMON STOCK	0.002%	95.558%
5356	ELEC POWER DEV	0.002%	95.561%
5357	GPO TELEVISA	0.002%	95.563%
5358	TRANSPORT INTL	0.002%	95.565%
5359	SEOUL SEMICONDU	0.002%	95.567%
5360	HALCON RESOURCES CORP COMMON STOCK USD.0001	0.002%	95.569%
5361	NS SOLUTIONS CO	0.002%	95.571%
5362	NEW WAVE GROUP	0.002%	95.573%
5363	SEAWORLD ENTERTAINMENT INC COMMON STOCK USD.01	0.002%	95.575%
5364	INDAH KIAT PULP	0.002%	95.577%
5365	LUMINEX CORP COMMON STOCK USD.001	0.002%	95.580%
5366	VISUAL PHOTONIC	0.002%	95.582%
5367	TONG YANG INDUS	0.002%	95.584%
5368	GRAINGER TRUST	0.002%	95.586%
5369	UNIVEST CORP OF PENNSYLVANIA COMMON STOCK USD5.0	0.002%	95.588%
5370	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	0.002%	95.590%
5371	DOOSAN HEAVY IN	0.002%	95.592%
5372	HEIWADO CO LTD	0.002%	95.594%
5373	AOKI INTL	0.002%	95.596%
5374	TRUSCO NAKAYAMA	0.002%	95.598%
5375	INTL METAL SERV	0.002%	95.601%
5376	CHEUNG KONG INF	0.002%	95.603%
5377	OMNIA HOLDINGS	0.002%	95.605%
5378	BANCA GENERALI	0.002%	95.607%
5379	CHINA TELECOM CORP LTD ADR ADR	0.002%	95.609%
5380	ONESAVINGS BANK	0.002%	95.611%
5381	LUYE PHARMA GRO	0.002%	95.613%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5382	TACHI-S CO	0.002%	95.615%
5383	BOC AVIATION LT	0.002%	95.617%
5384	LENDINGTREE INC COMMON STOCK USD.01	0.002%	95.619%
5385	AIRBOSS OF AMER	0.002%	95.621%
5386	SOMFY SA	0.002%	95.623%
5387	POSTNL	0.002%	95.626%
5388	TITAN INDUSTRIE	0.002%	95.628%
5389	VITASOY INTL	0.002%	95.630%
5390	ASCOTT RESIDENC	0.002%	95.632%
5391	PC CONNECTION	0.002%	95.634%
5392	BANPU PUBLIC CO	0.002%	95.636%
5393	GETAC TECHNOLOG	0.002%	95.638%
5394	LUKOIL PJSC- SP	0.002%	95.640%
5395	CTS CORP COMMON STOCK	0.002%	95.642%
5396	ZARDOYA-OTIS	0.002%	95.644%
5397	SAN-A CO LTD	0.002%	95.646%
5398	INTERCONEXION E	0.002%	95.648%
5399	MGE ENERGY INC COMMON STOCK USD1.0	0.002%	95.651%
5400	RAMIRENT OYJ	0.002%	95.653%
5401	PETMED EXPRESS INC COMMON STOCK USD.001	0.002%	95.655%
5402	AOMORI BANK	0.002%	95.657%
5403	NEMETSCHEK AG	0.002%	95.659%
5404	KANAMOTO CO LTD	0.002%	95.661%
5405	GO-AHEAD GROUP	0.002%	95.663%
5406	CJ E&M CORPORAT	0.002%	95.665%
5407	PETRONAS CHEMIC	0.002%	95.667%
5408	GROUPON INC COMMON STOCK USD.0001	0.002%	95.669%
5409	GOODMAN PROPERT	0.002%	95.671%
5410	EVERGREEN MARIN	0.002%	95.673%
5411	ABACUS PROPERTY	0.002%	95.675%
5412	LANDING INTL DE	0.002%	95.677%
5413	JAPAN AVIATN EL	0.002%	95.679%
5414	PACIFIC INDUSTR	0.002%	95.682%
5415	NIPPON DENSETSU	0.002%	95.684%
5416	FRESENIUS MEDIC	0.002%	95.686%
5417	TAICHUNG	0.002%	95.688%
5418	ORGANIZACI SORI	0.002%	95.690%
5419	SHANKS GROUP PL	0.002%	95.692%
5420	YAKO CO	0.002%	95.694%
5421	E-MART CO. LTD.	0.002%	95.696%
5422	AK STEEL HOLDIN	0.002%	95.698%
5423	BELLUNA CO.LTD	0.002%	95.700%
5424	ZZZSAN-AI OIL C	0.002%	95.702%
5425	SINGAPORE EXCHA	0.002%	95.704%
5426	CHINA BLUECHEMI	0.002%	95.706%
5427	ETERNAL CHEMICA	0.002%	95.708%
5428	WING TAI HOLDIN	0.002%	95.710%
5429	CARROLS RESTAURANT GROUP INC COMMON STOCK USD.01	0.002%	95.712%
5430	SPEEDWAY MOTORS	0.002%	95.714%
5431	SAMSUNG CARD	0.002%	95.716%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5432	GENTERA SAB DE	0.002%	95.719%
5433	BK OF EAST ASIA	0.002%	95.721%
5434	HIGHWEALTH CONS	0.002%	95.723%
5435	FRASERS CENTREP	0.002%	95.725%
5436	KOREA PETROCHEM	0.002%	95.727%
5437	ROXGOLD INC	0.002%	95.729%
5438	CAMDEN NATIONAL CORP COMMON STOCK	0.002%	95.731%
5439	JAPAN DISPLAY I	0.002%	95.733%
5440	AUTOGRILL SPA	0.002%	95.735%
5441	OKUMURA CORP	0.002%	95.737%
5442	RUTH'S HOSPITAL	0.002%	95.739%
5443	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01	0.002%	95.741%
5444	ZZZPRIMA MEAT P	0.002%	95.743%
5445	ODONTOPREV SA	0.002%	95.745%
5446	QUALITY SYSTEMS INC COMMON STOCK USD.01	0.002%	95.747%
5447	BANCORP INC/THE COMMON STOCK USD1.0	0.002%	95.749%
5448	IINO KAIUN KAIS	0.002%	95.751%
5449	SATO CORP	0.002%	95.753%
5450	LOTTE SHOPPING	0.002%	95.755%
5451	FIDELITY SOUTHERN CORP COMMON STOCK	0.002%	95.757%
5452	PARAMOUNT BED H	0.002%	95.759%
5453	DAH SING BANKIN	0.002%	95.761%
5454	GERMAN AMERICAN BANCORP COMMON STOCK	0.002%	95.763%
5455	ELITE MATERIAL	0.002%	95.765%
5456	NATURA COSMETIC	0.002%	95.767%
5457	V TECHNOLOGY	0.002%	95.769%
5458	ULTIMATE	0.002%	95.771%
5459	RAJESH EXPORTS	0.002%	95.773%
5460	SUDAMERICANA VA	0.002%	95.775%
5461	HANSTEEN HOLDIN	0.002%	95.777%
5462	IZUMI CO	0.002%	95.779%
5463	WORLD ACCEPTANCE CORP COMMON STOCK	0.002%	95.781%
5464	NISHIO RENT ALL	0.002%	95.783%
5465	M/I HOMES INC COMMON STOCK USD.01	0.002%	95.786%
5466	CHINA ORIENTAL	0.002%	95.788%
5467	ENDEAVOUR SILVE	0.002%	95.790%
5468	FASTIGHETS AB B	0.002%	95.792%
5469	CDL HOSPITALITY	0.002%	95.794%
5470	SANFILIPPO(JOHN	0.002%	95.796%
5471	GREAT WALL ENTE	0.002%	95.798%
5472	ADVANCED SEMICONDUCTOR E ADR ADR	0.002%	95.800%
5473	ZCL COMPOSITES	0.002%	95.802%
5474	JOLLIBEE FOODS	0.002%	95.804%
5475	THAI MILITARY B	0.002%	95.806%
5476	BAVARIAN NORDIC	0.002%	95.808%
5477	TELEFONICA BRASIL ADR ADR	0.002%	95.810%
5478	SAMSUNG TECHWIN	0.002%	95.812%
5479	PERPETUAL TST A	0.002%	95.814%
5480	UNITED LABORATO	0.002%	95.816%
5481	ORITANI FINANCIAL CORP COMMON STOCK USD.01	0.002%	95.818%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5482	PORTUCEL EMPRES	0.002%	95.820%
5483	NISSAN SHATAI C	0.002%	95.822%
5484	DIME COMMUNITY BANCSHARES COMMON STOCK USD.01	0.002%	95.824%
5485	HOCHSCHILD MINI	0.002%	95.826%
5486	RETROPHIN INC COMMON STOCK USD.0001	0.002%	95.828%
5487	INVESQUE INC	0.002%	95.830%
5488	EBOS GROUP LTD	0.002%	95.832%
5489	TLG IMMOBILIEN	0.002%	95.834%
5490	FUTABA CORP	0.002%	95.836%
5491	PORTO SEGURO SA	0.002%	95.838%
5492	ADANI ENTERPRIS	0.002%	95.840%
5493	INTERNET INITIA	0.002%	95.842%
5494	WESTERN AREAS N	0.002%	95.844%
5495	MOCHIDA PHARM C	0.002%	95.846%
5496	LG INTL CORP	0.002%	95.848%
5497	FELDA GLOBAL VE	0.002%	95.850%
5498	NANYA TECHNOLOG	0.002%	95.852%
5499	KATO SANGYO CO	0.002%	95.854%
5500	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001	0.002%	95.856%
5501	IBJ LEASING CO	0.002%	95.858%
5502	CUMMINS INDIA	0.002%	95.860%
5503	XENCOR INC COMMON STOCK USD.01	0.002%	95.862%
5504	JSW ENERGY LTD	0.002%	95.864%
5505	CORBYSPIRIT AN	0.002%	95.866%
5506	AGRITRADE RESOU	0.002%	95.868%
5507	SUPALAI PUBLIC	0.002%	95.869%
5508	ORION CORP	0.002%	95.871%
5509	BORREGAARD ASA	0.002%	95.873%
5510	YAMANASHI CHUO	0.002%	95.875%
5511	SKYLARK CO LTD	0.002%	95.877%
5512	PARKWAY LIFE RE	0.002%	95.879%
5513	MONEX GROUP INC	0.002%	95.881%
5514	DIVERS RES BHD	0.002%	95.883%
5515	CHINA RAILWAY S	0.002%	95.885%
5516	UNIFI INC	0.002%	95.887%
5517	TRANSM ALIANCA	0.002%	95.889%
5518	TONGDA GROUP HL	0.002%	95.891%
5519	SUNDRUG CO LTD	0.002%	95.893%
5520	BIZLINK HOLDING	0.002%	95.895%
5521	SHINKO ELEC IND	0.002%	95.897%
5522	TOP GLOVE CORP	0.002%	95.899%
5523	KARDEX	0.002%	95.901%
5524	ECLIPX GROUP LT	0.002%	95.903%
5525	GENMAB A/S	0.002%	95.905%
5526	RAIN INDUSTRIES	0.002%	95.907%
5527	PREMIER INVESTM	0.002%	95.909%
5528	TITAN INTERNATIONAL INC COMMON STOCK	0.002%	95.911%
5529	JAPFA COMFEED I	0.002%	95.913%
5530	YICHANG HEC CHA	0.002%	95.915%
5531	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	0.002%	95.917%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5532	DELPHI TECHNOLO	0.002%	95.919%
5533	KITZ CORPORATIO	0.002%	95.921%
5534	ECHO GLOBAL LOG	0.002%	95.923%
5535	BURE INVESTMENT	0.002%	95.925%
5536	MARICO LTD	0.002%	95.927%
5537	TRAKYA CAM SANA	0.002%	95.929%
5538	CONSORT MEDICAL	0.002%	95.931%
5539	TOHO ZINC CO LT	0.002%	95.933%
5540	SINGAPORE TECH	0.002%	95.935%
5541	JARDINE CYCLE	0.002%	95.937%
5542	MUTHOOT FINANCE	0.002%	95.939%
5543	EMS-CHEMIE HLDG	0.002%	95.941%
5544	MYR GROUP INC/DELAWARE COMMON STOCK USD.01	0.002%	95.943%
5545	ZEE ENTERTAIN E	0.002%	95.945%
5546	UNITED ENERGY G	0.002%	95.947%
5547	RED ROBIN GOURMET BURGERS COMMON STOCK USD.001	0.002%	95.948%
5548	TAIWAN FERTILIZ	0.002%	95.950%
5549	POSTE ITALIANE	0.002%	95.952%
5550	FIVE PRIME THER	0.002%	95.954%
5551	SM PRIME HLDGS	0.002%	95.956%
5552	MSG NETWORKS INC A COMMON STOCK USD.01	0.002%	95.958%
5553	OKI ELECTRIC IN	0.002%	95.960%
5554	CJ O SHOPPING C	0.002%	95.962%
5555	TISCO FINANCIAL	0.002%	95.964%
5556	JAPAN SECS FINA	0.002%	95.966%
5557	CIA HERING	0.002%	95.968%
5558	KENDRION NV	0.002%	95.970%
5559	ZUGER KANTONALB	0.002%	95.972%
5560	SAIZERIYA COMPA	0.002%	95.974%
5561	JB FINANCIAL GR	0.002%	95.976%
5562	GLAXOSMITHKLINE	0.002%	95.978%
5563	AKER SOLUTIONS	0.002%	95.980%
5564	PILOT CORP (NEW	0.002%	95.982%
5565	DAIHO CONSTRUCT	0.002%	95.984%
5566	HELICAL BAR PLC	0.002%	95.986%
5567	BINCK NV	0.002%	95.988%
5568	ST BARBARA MINE	0.002%	95.990%
5569	BT INVESTMENT M	0.002%	95.991%
5570	HYSAN DEVELOPME	0.002%	95.993%
5571	RAMCO-GERSHENSO	0.002%	95.995%
5572	BIOTELEMETRY INC COMMON STOCK USD.001	0.002%	95.997%
5573	BILIA AB	0.002%	95.999%
5574	HONG LEONG CRED	0.002%	96.001%
5575	WUESTENROT & WU	0.002%	96.003%
5576	FOXCONN TECHNOL	0.002%	96.005%
5577	BIM BIRLESIK MA	0.002%	96.007%
5578	DE'LONGHI SPA	0.002%	96.009%
5579	AIXTRON AG	0.002%	96.011%
5580	FORMOSA PETROCH	0.002%	96.013%
5581	CHUNGHWA TELECO	0.002%	96.015%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5582	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01	0.002%	96.017%
5583	AXCELIS TECHNOL	0.002%	96.019%
5584	NICHI-IKO PHARM	0.002%	96.021%
5585	SAGAMI RAILWAY	0.002%	96.023%
5586	Alliance Global	0.002%	96.024%
5587	DOMETIC GROUP A	0.002%	96.026%
5588	ATRION CORPORATION COMMON STOCK USD.1	0.002%	96.028%
5589	TUNG HO STEEL E	0.002%	96.030%
5590	SUPER RETAIL GR	0.002%	96.032%
5591	RIPLEY CORP SA	0.002%	96.034%
5592	MUSASHI SEIMITS	0.002%	96.036%
5593	KABU.COM SECURI	0.002%	96.038%
5594	HUFVUDSTADEN AB	0.002%	96.040%
5595	INABATA & CO	0.002%	96.042%
5596	CHUNGHWA TELECOM LT SPON ADR ADR	0.002%	96.044%
5597	SAINT MARC HLDG	0.002%	96.046%
5598	NISHI NIPPON RR	0.002%	96.047%
5599	ALBIOMA	0.002%	96.049%
5600	BCO ABC BRASIL	0.002%	96.051%
5601	AK HOLDINGS INC	0.002%	96.053%
5602	GETTY PETROLEUM	0.002%	96.055%
5603	ATLANTICA YIELD	0.002%	96.057%
5604	HUBER & SUHNER	0.002%	96.059%
5605	POWERLONG REAL	0.002%	96.061%
5606	CRH MEDICAL COR	0.002%	96.063%
5607	PETS AT HOME GR	0.002%	96.065%
5608	KRUK SA	0.002%	96.067%
5609	ITOCHU TECHNO S	0.002%	96.069%
5610	MACQUARIE KOREA	0.002%	96.070%
5611	REALESTATE.COM.	0.002%	96.072%
5612	INDRA SISTEMAS	0.002%	96.074%
5613	GUOTAI JUNAN IN	0.002%	96.076%
5614	TOWER INTL INC	0.002%	96.078%
5615	ESURE GROUP PLC	0.002%	96.080%
5616	ALCONIX CORPORA	0.002%	96.082%
5617	BETSSON AB	0.002%	96.084%
5618	VEDANTA RESOURC	0.002%	96.086%
5619	FRASERS LOGISTI	0.002%	96.088%
5620	ALGOMA CENTRAL	0.002%	96.090%
5621	CSR CORP	0.002%	96.091%
5622	POONGSAN CORP(N	0.002%	96.093%
5623	DNO INTERNATION	0.002%	96.095%
5624	EOH HOLDINGS LT	0.002%	96.097%
5625	EMBOTELLA ANDIN	0.002%	96.099%
5626	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	0.002%	96.101%
5627	HEIWA REAL ESTA	0.002%	96.103%
5628	WIHLBORGS FASTI	0.002%	96.105%
5629	CT REAL ESTATE	0.002%	96.107%
5630	ADVANCED MICRO	0.002%	96.109%
5631	RTL GROUP SA	0.002%	96.110%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5632	GREENLAND HONG	0.002%	96.112%
5633	VST HLDGS	0.002%	96.114%
5634	MEITEC CORPORAT	0.002%	96.116%
5635	MORGUARD NORTH	0.002%	96.118%
5636	TOAGOSEI CO LTD	0.002%	96.120%
5637	INDIGO BOOKS + MUSIC INC COMMON STOCK	0.002%	96.122%
5638	ARCADYAN TECHNO	0.002%	96.124%
5639	PACIFIC BASIN S	0.002%	96.126%
5640	JACCS CO	0.002%	96.127%
5641	TIMKENSTEEL CORP COMMON STOCK	0.002%	96.129%
5642	LUNDIN GOLD INC	0.002%	96.131%
5643	MANHATTAN ASSOC	0.002%	96.133%
5644	HERITAGE COMMERCE CORP COMMON STOCK	0.002%	96.135%
5645	EI TOWERS SPA	0.002%	96.137%
5646	AMOREPACIFIC-NE	0.002%	96.139%
5647	MARCUS CORP	0.002%	96.141%
5648	JINRO LTD	0.002%	96.143%
5649	KAKAKU.COM INC	0.002%	96.144%
5650	PEOPLES BANCORP INC COMMON STOCK	0.002%	96.146%
5651	SEMEN GRESIK	0.002%	96.148%
5652	METALL ZUG AG	0.002%	96.150%
5653	EN-JAPAN INC.	0.002%	96.152%
5654	ENTRAVISION COMMUNICATIONS A COMMON STOCK USD.0001	0.002%	96.154%
5655	MEIDENSHA CORP	0.002%	96.156%
5656	CASHBUILD LTD	0.002%	96.158%
5657	GRAMMER AG	0.002%	96.159%
5658	ALTAREA SCA	0.002%	96.161%
5659	HUA HONG SEMICO	0.002%	96.163%
5660	OVS SPA	0.002%	96.165%
5661	HIKARI TSUSHIN	0.002%	96.167%
5662	DAIBIRU CORP	0.002%	96.169%
5663	CHINA NATIONAL	0.002%	96.171%
5664	VAKRANGEE LTD	0.002%	96.173%
5665	PUBLICIS GROUPE	0.002%	96.174%
5666	FRANKLIN STREET PROPERTIES C REIT USD.0001	0.002%	96.176%
5667	KANSAI PAINT CO	0.002%	96.178%
5668	EXTREME NETWORKS INC COMMON STOCK USD.001	0.002%	96.180%
5669	MTS SYSTEMS CORP COMMON STOCK USD.25	0.002%	96.182%
5670	IDBI BANK LTD	0.002%	96.184%
5671	INCYTE PHARMACE	0.002%	96.186%
5672	IS DONGSEO CO L	0.002%	96.187%
5673	NOJIMA CORP	0.002%	96.189%
5674	CAPITARETAIL CH	0.002%	96.191%
5675	TOPCO SCIENTIFI	0.002%	96.193%
5676	SAUL CENTERS INC REIT USD.01	0.002%	96.195%
5677	CHATHAM LODGING	0.002%	96.197%
5678	EVENT HOSPITALI	0.002%	96.199%
5679	EASTERLY GOVERNMENT PROPERTI REIT USD.01	0.002%	96.200%
5680	TAV HAVALIMANLA	0.002%	96.202%
5681	KINGSTON COMM(H	0.002%	96.204%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5682	ONO PHARMACEUTI	0.002%	96.206%
5683	RHB Capital	0.002%	96.208%
5684	EVERLIGHT ELECT	0.002%	96.210%
5685	TSI HOLDINGS CO	0.002%	96.212%
5686	KIATNAKIN FIN&S	0.002%	96.213%
5687	CASS INFORMATION SYSTEMS INC COMMON STOCK USD.5	0.002%	96.215%
5688	BANCO SANTANDER	0.002%	96.217%
5689	PRECINT PRO	0.002%	96.219%
5690	DAIKYO INC	0.002%	96.221%
5691	CROMPTON GREAVE	0.002%	96.223%
5692	MEDY-TOX INC	0.002%	96.225%
5693	OKINAWA ELEC PO	0.002%	96.226%
5694	HERO HONDA	0.002%	96.228%
5695	KUNGSLEDEN AB N	0.002%	96.230%
5696	SINBON ELECTRON	0.002%	96.232%
5697	HEXAWARE TECHNO	0.002%	96.234%
5698	NISSHINBO IND I	0.002%	96.236%
5699	MOMENTA PHARMACEUTICALS INC COMMON STOCK USD.0001	0.002%	96.237%
5700	WORLDPAY INC	0.002%	96.239%
5701	SKY PERFECT JSA	0.002%	96.241%
5702	K12 INC COMMON STOCK USD.0001	0.002%	96.243%
5703	BUMI ARMADA BER	0.002%	96.245%
5704	BAYWA AG (BAYER	0.002%	96.247%
5705	MANTRA GROUP LT	0.002%	96.248%
5706	INDIABULL REAL	0.002%	96.250%
5707	SIIX CORPORATIO	0.002%	96.252%
5708	SUMITOMO METAL	0.002%	96.254%
5709	HORIZON BANCORP INDIANA COMMON STOCK	0.002%	96.256%
5710	BLUE HILLS BANCORP INC COMMON STOCK USD.01	0.002%	96.258%
5711	CONSTRUCCIONES	0.002%	96.259%
5712	YUNG TAY ENGINE	0.002%	96.261%
5713	GRINDROD LIMITE	0.002%	96.263%
5714	FORTUNE R/EST I	0.002%	96.265%
5715	ZHEN DING TECHN	0.002%	96.267%
5716	SHUN TAK HLDGS	0.002%	96.269%
5717	NORTH AMERICAN ENERGY PARTNE COMMON STOCK	0.002%	96.270%
5718	POWER GRID CORP	0.002%	96.272%
5719	BEIJING CAP LAN	0.002%	96.274%
5720	SYNCMOLD ENTERP	0.002%	96.276%
5721	CYFROWY POLSAT	0.002%	96.278%
5722	SLC AGRICOLA SA	0.002%	96.280%
5723	AIMIA INC	0.002%	96.281%
5724	JAPAN AIRPORT T	0.002%	96.283%
5725	DIGITAL CHINA H	0.002%	96.285%
5726	CIA ENERGETICA	0.002%	96.287%
5727	PIONEER CORP JP	0.002%	96.289%
5728	Mobistar SA	0.002%	96.291%
5729	ICHIGO REAL EST	0.002%	96.292%
5730	CHOW TAI FOOK J	0.002%	96.294%
5731	FIRST OF LONG ISLAND CORP COMMON STOCK USD.1	0.002%	96.296%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5732	DOMINOS PIZZA E	0.002%	96.298%
5733	RUENTEX DEVELOP	0.002%	96.300%
5734	AMERICAN VANGUARD CORP COMMON STOCK USD.1	0.002%	96.301%
5735	TAKARA LEBEN CO	0.002%	96.303%
5736	SPLUNK INC COMMON STOCK USD.001	0.002%	96.305%
5737	TIER REIT INC REIT USD.0001	0.002%	96.307%
5738	YODOGAWA STEEL	0.002%	96.309%
5739	AIA ENGINEERING	0.002%	96.311%
5740	BENI STABILI IT	0.002%	96.312%
5741	VUKILE PROPERTY	0.002%	96.314%
5742	JIAYUAN INTERNA	0.002%	96.316%
5743	RHONE-KLINIKUM	0.002%	96.318%
5744	GAMESA CORP TEC	0.002%	96.320%
5745	MOTOR OIL SA	0.002%	96.321%
5746	KYOKUTO KAIHATS	0.002%	96.323%
5747	TAIWAN STYRENE	0.002%	96.325%
5748	CHICONY ELECTRO	0.002%	96.327%
5749	TXC CORPN	0.002%	96.329%
5750	METLIFECARE LTD	0.002%	96.330%
5751	KYUSHU RAILWAY	0.002%	96.332%
5752	AUSTRIA TECHNOL	0.002%	96.334%
5753	BHARAT PETROL C	0.002%	96.336%
5754	HEIWA REAL ESTA	0.002%	96.338%
5755	HOPSON DEVELOPM	0.002%	96.339%
5756	JASTRZEBSKA SPO	0.002%	96.341%
5757	SLATE OFFICE RE	0.002%	96.343%
5758	CONCERT PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.345%
5759	PT BUMI SERPONG	0.002%	96.347%
5760	CHINA HIGH SPEE	0.002%	96.348%
5761	ANGLOGOLD LTD	0.002%	96.350%
5762	TELEFONICA DEUT	0.002%	96.352%
5763	REFRESCO GROUP	0.002%	96.354%
5764	RONSHINE CHINA	0.002%	96.355%
5765	GROUP COMERCIAL	0.002%	96.357%
5766	HUAKU DEVELOPME	0.002%	96.359%
5767	REPUBLIC BANCORP INC CLASS A COMMON STOCK	0.002%	96.361%
5768	KUNG LONG BATTE	0.002%	96.363%
5769	TOPPAN FORMS	0.002%	96.364%
5770	YAHOO JAPAN COR	0.002%	96.366%
5771	MICRO-STAR INTL	0.002%	96.368%
5772	TV18 BROADCAST	0.002%	96.370%
5773	PIOLAX CO	0.002%	96.371%
5774	TATA CHEMICALS	0.002%	96.373%
5775	CONCENTRIC AB	0.002%	96.375%
5776	ORIENTAL UNION	0.002%	96.377%
5777	TASSAL GROUP	0.002%	96.379%
5778	YUEXIU REAL ES	0.002%	96.380%
5779	NORTHWEST NATURAL GAS CO COMMON STOCK USD3.167	0.002%	96.382%
5780	UNIVERSAL ELECTRONICS INC COMMON STOCK USD.01	0.002%	96.384%
5781	HAKUHODO DY HLD	0.002%	96.386%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5782	DRAEGERWERK AG	0.002%	96.387%
5783	INDIAN HOTELS	0.002%	96.389%
5784	CHINA SOUTH CIT	0.002%	96.391%
5785	PER AARSLEFF A/	0.002%	96.393%
5786	BLACK DIAMOND G	0.002%	96.394%
5787	PRESS METAL ALU	0.002%	96.396%
5788	EZAKI GLICO CO	0.002%	96.398%
5789	HONG LEONG BANK	0.002%	96.400%
5790	EZ TEC EMPREEND	0.002%	96.401%
5791	MARINEMAX INC COMMON STOCK USD.001	0.002%	96.403%
5792	ACCELL GROUP	0.002%	96.405%
5793	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01	0.002%	96.407%
5794	JCU CORP	0.002%	96.409%
5795	ELECTRO SCIENTIFIC INDS INC COMMON STOCK	0.002%	96.410%
5796	TOOTSIE ROLL IN	0.002%	96.412%
5797	KADOKAWA DWANGO	0.002%	96.414%
5798	CHINA SHIPPING	0.002%	96.416%
5799	ENNIS INC COMMON STOCK USD2.5	0.002%	96.417%
5800	CEWE COLOR HLDG	0.002%	96.419%
5801	PARQUE ARAUCO S	0.002%	96.421%
5802	ZENKOKU HOSHO C	0.002%	96.423%
5803	INABA DENKISANG	0.002%	96.424%
5804	ADVTECH LTD	0.002%	96.426%
5805	LATECOERE	0.002%	96.428%
5806	TOEI CO	0.002%	96.430%
5807	YAMAGATA BANK	0.002%	96.431%
5808	LINDAB INTL AB	0.002%	96.433%
5809	GRIEG SEAFOOD A	0.002%	96.435%
5810	UNIBAIL-RODAMCO	0.002%	96.437%
5811	FLEURY SA	0.002%	96.438%
5812	TAIWAN BUSINESS	0.002%	96.440%
5813	CHINA MOTOR CO	0.002%	96.442%
5814	CRA INTERNATIONAL INC COMMON STOCK	0.002%	96.444%
5815	PHH CORP COMMON STOCK USD.01	0.002%	96.445%
5816	HUATAI SECURITI	0.002%	96.447%
5817	TRISTATE CAPITAL HLDGS INC COMMON STOCK	0.002%	96.449%
5818	D.A. CONSORTIUM	0.002%	96.451%
5819	CHINA FOOD LTD	0.002%	96.452%
5820	ENQUEST PLC	0.002%	96.454%
5821	KOHNAN SHOJI	0.002%	96.456%
5822	RESOURCES CONNECTION INC COMMON STOCK USD.01	0.002%	96.458%
5823	INDEPENDENT BANK CORP MICH COMMON STOCK USD1.0	0.002%	96.459%
5824	SPARTANNASH CO COMMON STOCK	0.002%	96.461%
5825	OIL REFINERIES	0.002%	96.463%
5826	KINTETSU WORLD	0.002%	96.464%
5827	ITE GROUP	0.002%	96.466%
5828	RELIANCE POWER	0.002%	96.468%
5829	FURUKAWA CO	0.002%	96.470%
5830	LASSILA & TIKAN	0.002%	96.471%
5831	ARC LAND SAKAMO	0.002%	96.473%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5832	PLY GEM HOLDINGS INC COMMON STOCK USD.01	0.002%	96.475%
5833	HITACHI MAXELL	0.002%	96.477%
5834	FUYAO GLASS IND	0.002%	96.478%
5835	CYBG PLC	0.002%	96.480%
5836	S FOODS INC	0.002%	96.482%
5837	PRINCE HOUSING	0.002%	96.484%
5838	RENEWABLE ENEREG	0.002%	96.485%
5839	SHIMA SEIKI MFG	0.002%	96.487%
5840	PACIFIC TEXTILE	0.002%	96.489%
5841	IWATE(BANK OF)	0.002%	96.490%
5842	IBSTOCK PLC	0.002%	96.492%
5843	EMC INS GROUP INC COMMON STOCK USD1.0	0.002%	96.494%
5844	BK ZACHODNI WBK	0.002%	96.496%
5845	PEAPACK GLADSTONE FINL CORP COMMON STOCK	0.002%	96.497%
5846	CIECH SA	0.002%	96.499%
5847	REDES ENERGETIC	0.002%	96.501%
5848	FU SHOU YUAN IN	0.002%	96.503%
5849	OPKO HEALTH INC COMMON STOCK USD.01	0.002%	96.504%
5850	CONN S INC COMMON STOCK USD.01	0.002%	96.506%
5851	TAKARA STANDARD	0.002%	96.508%
5852	NOVOLIPET STEEL	0.002%	96.509%
5853	RITEK INC	0.002%	96.511%
5854	ROYAL CO	0.002%	96.513%
5855	WAKITA & CO	0.002%	96.515%
5856	MARCOPOLO SA	0.002%	96.516%
5857	SHINOKEN GROUP	0.002%	96.518%
5858	NIPPON VALQUA I	0.002%	96.520%
5859	START TODAY CO	0.002%	96.521%
5860	FUCHS PETRO AG	0.002%	96.523%
5861	PREMIER OIL	0.002%	96.525%
5862	LG INDL SYSTEMS	0.002%	96.527%
5863	TVS MOTOR CO	0.002%	96.528%
5864	SWISSQUOTE GP H	0.002%	96.530%
5865	IOI CORPORATION	0.002%	96.532%
5866	SONDA S.A.	0.002%	96.533%
5867	HUTCHISON TEL-H	0.002%	96.535%
5868	D/S NORDEN	0.002%	96.537%
5869	OESTERREICHISCH	0.002%	96.538%
5870	INARI AMERTRON	0.002%	96.540%
5871	MERSEN SA	0.002%	96.542%
5872	INFOMART CORP	0.002%	96.544%
5873	GRUPO AEROPORTU	0.002%	96.545%
5874	SCHINDLER-HDLG	0.002%	96.547%
5875	SALINI IMPREGIL	0.002%	96.549%
5876	CLARKSON(HORACE	0.002%	96.550%
5877	S&T AG	0.002%	96.552%
5878	MIGDAL INSURAN	0.002%	96.554%
5879	SUMITOMO WAREHO	0.002%	96.555%
5880	RESOLUTE MINING	0.002%	96.557%
5881	CALIAN GROUP LT	0.002%	96.559%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5882	KEISEI ELEC RY	0.002%	96.561%
5883	NISSIN KOGYO	0.002%	96.562%
5884	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01	0.002%	96.564%
5885	TSURUHA HOLDING	0.002%	96.566%
5886	MISC BERHAD	0.002%	96.567%
5887	FORMOSA TAFFETA	0.002%	96.569%
5888	BEZEQ ISRAEL TE	0.002%	96.571%
5889	FUTABA INDUSTRI	0.002%	96.572%
5890	TED BAKER PLC	0.002%	96.574%
5891	CHENG UEI PRECI	0.002%	96.576%
5892	JUKI CORP	0.002%	96.578%
5893	CENTRL PLAZA HO	0.002%	96.579%
5894	HANJIN KAL CORP	0.002%	96.581%
5895	SANGETSU CO	0.002%	96.583%
5896	PUREGOLD PRICE	0.002%	96.584%
5897	DEL TACO RESTAURANTS INC COMMON STOCK	0.002%	96.586%
5898	GRUMA SA DE CV	0.002%	96.588%
5899	SINOPEC KANTONS	0.002%	96.589%
5900	SPARKASSEN IMMO	0.002%	96.591%
5901	COMMERCIAL VEHICLE GROUP INC COMMON STOCK USD.01	0.002%	96.593%
5902	CAROLINA FINANCIAL CORP COMMON STOCK	0.002%	96.594%
5903	AFG ARBONIA-FOR	0.002%	96.596%
5904	IGG INC	0.002%	96.598%
5905	JVC KENWOOD HLD	0.002%	96.599%
5906	PAZ CORP SA	0.002%	96.601%
5907	TEXTAINER GROUP	0.002%	96.603%
5908	ST SHINE OPTICA	0.002%	96.604%
5909	RESOLUTE FOREST	0.002%	96.606%
5910	FB FINANCIAL CORP COMMON STOCK USD1.0	0.002%	96.608%
5911	NSD CO LTD	0.002%	96.609%
5912	CALLIDUS CAPITA	0.002%	96.611%
5913	SUMITOMO DENSET	0.002%	96.613%
5914	BOLSA MEXICANA	0.002%	96.615%
5915	RED STAR MACALL	0.002%	96.616%
5916	RENEWABLE ENERGY GROUP INC COMMON STOCK USD.0001	0.002%	96.618%
5917	PLAZA RETAIL RE	0.002%	96.620%
5918	SHANGHAI ELECTR	0.002%	96.621%
5919	WILSON BAYLY HO	0.002%	96.623%
5920	ASR NEDERLAND N	0.002%	96.625%
5921	DAINICHISEIKA C	0.002%	96.626%
5922	ORIOR AG	0.002%	96.628%
5923	ASX LTD	0.002%	96.630%
5924	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01	0.002%	96.631%
5925	ASIA PACIFIC TE	0.002%	96.633%
5926	XL AXIATA TBK P	0.002%	96.635%
5927	NSI NV	0.002%	96.636%
5928	MERCANTILE BANK CORP COMMON STOCK	0.002%	96.638%
5929	SCHAEFFLER AG P	0.002%	96.640%
5930	CHUGOKU MAR PAI	0.002%	96.641%
5931	ORBCOMM INC COMMON STOCK USD.001	0.002%	96.643%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5932	RPS GROUP PLC	0.002%	96.645%
5933	ZHEJIANG EXPRES	0.002%	96.646%
5934	ITOCHU FUEL COR	0.002%	96.648%
5935	YIRENDAI LTD AD	0.002%	96.650%
5936	PEMBANGUNAN P	0.002%	96.651%
5937	HOSHIZAKI ELECT	0.002%	96.653%
5938	LUPIN LTD	0.002%	96.654%
5939	CHINA INTL MARI	0.002%	96.656%
5940	ASAHI DIAMOND I	0.002%	96.658%
5941	VEDANTA LTD ADR ADR	0.002%	96.659%
5942	CEBU AIR INC	0.002%	96.661%
5943	CONTACT ENERGY	0.002%	96.663%
5944	STEEL AUTHORITY	0.002%	96.664%
5945	BANK OF BARODA	0.002%	96.666%
5946	ENERGY FUELS INC COMMON STOCK	0.002%	96.668%
5947	RICARDO	0.002%	96.669%
5948	BLOOMBERRY RESO	0.002%	96.671%
5949	GLOBAL ONE REAL	0.002%	96.673%
5950	KOMBASSAN HOLDI	0.002%	96.674%
5951	XCERRA CORP COMMON STOCK USD.05	0.002%	96.676%
5952	CREDITO EMILIAN	0.002%	96.678%
5953	IMA(IND MACC AU	0.002%	96.679%
5954	TURKCELL ILETISIM HIZMET ADR ADR TRY1.0	0.002%	96.681%
5955	ELRINGKLINGER	0.002%	96.683%
5956	TELEKOM AUSTRIA	0.002%	96.684%
5957	VSE CORP COMMON STOCK USD.05	0.002%	96.686%
5958	IRESS MARKET TE	0.002%	96.687%
5959	TSRC CORP	0.002%	96.689%
5960	URTHECAST CORP	0.002%	96.691%
5961	AMERICAN RAILCA	0.002%	96.692%
5962	BRISTOW GROUP INC COMMON STOCK USD.01	0.002%	96.694%
5963	HUNG SHENG CONS	0.002%	96.696%
5964	PEREGRINE HLDGS	0.002%	96.697%
5965	INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	0.002%	96.699%
5966	FIRST DEFIANCE FINL CORP COMMON STOCK USD.01	0.002%	96.701%
5967	SODICK CO	0.002%	96.702%
5968	SUPERVALU INC COMMON STOCK USD.01	0.002%	96.704%
5969	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	0.002%	96.706%
5970	NIPPON CHEMI-CO	0.002%	96.707%
5971	ADASTRIA HOLDI	0.002%	96.709%
5972	KOREA ELEC POWE	0.002%	96.710%
5973	STRIDES ARCOLAB	0.002%	96.712%
5974	TRIUMPH BANCORP INC COMMON STOCK USD.01	0.002%	96.714%
5975	ECOPETROL SA	0.002%	96.715%
5976	MENZIES(JOHN)	0.002%	96.717%
5977	CACHE LOGISTICS	0.002%	96.719%
5978	SUNLIGHT REAL E	0.002%	96.720%
5979	GENWORTH MORTGA	0.002%	96.722%
5980	KOREA EXPRESS C	0.002%	96.723%
5981	SELECT HARVESTS	0.002%	96.725%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
5982	DOOSAN CORP	0.002%	96.727%
5983	SWIRE PROPERTIE	0.002%	96.728%
5984	GMO INTERNET IN	0.002%	96.730%
5985	DYDO DRINCO INC	0.002%	96.732%
5986	PACIFIC METALS	0.002%	96.733%
5987	LG HAUSYS LTD	0.002%	96.735%
5988	INSTEEL INDUSTRIES INC COMMON STOCK	0.002%	96.736%
5989	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01	0.002%	96.738%
5990	XINJIANG GOLDWI	0.002%	96.740%
5991	GENSCRIPT BIOTE	0.002%	96.741%
5992	SIAMGAS AND PET	0.002%	96.743%
5993	BTG PLC	0.002%	96.744%
5994	INVESTEC PROP F	0.002%	96.746%
5995	PATTERN ENERGY GROUP INC A COMMON STOCK USD.01	0.002%	96.748%
5996	GEMDALE PROPERT	0.002%	96.749%
5997	TAIWAN MOBILE	0.002%	96.751%
5998	NISSHIN STEEL H	0.002%	96.753%
5999	STATE STREET CORP SR UNSECURED 08/20 2.55	0.002%	96.754%
6000	TRENCOR	0.002%	96.756%
6001	NITTO BOSEKI CO	0.002%	96.757%
6002	SEED CO LTD/TOK	0.002%	96.759%
6003	JOSHIN DENKI CO	0.002%	96.761%
6004	VAUDOISE ASSURA	0.002%	96.762%
6005	TOKYO STEEL MFG	0.002%	96.764%
6006	SHANGHAI JIN JI	0.002%	96.765%
6007	KANTO DENKA KOG	0.002%	96.767%
6008	888 HOLDINGS	0.002%	96.769%
6009	OPHIR ENERGY PL	0.002%	96.770%
6010	FOSTER ELECTRIC	0.002%	96.772%
6011	DALI FOODS GROU	0.002%	96.773%
6012	BANCO DE CHILE ADR ADR	0.002%	96.775%
6013	TAILORED BRANDS INC COMMON STOCK USD.01	0.002%	96.777%
6014	SK CHEMICALS CO	0.002%	96.778%
6015	COSTAIN GROUP P	0.002%	96.780%
6016	UNITED INSURANCE HOLDINGS CO COMMON STOCK USD.0001	0.002%	96.781%
6017	ALPEN CO LTD	0.002%	96.783%
6018	PHOTRONICS INC COMMON STOCK USD.01	0.002%	96.785%
6019	SAO PAU ALPARGA	0.002%	96.786%
6020	KANGWON LAND IN	0.002%	96.788%
6021	THERMON GROUP HOLDINGS INC COMMON STOCK USD.001	0.002%	96.789%
6022	VECTOR INC	0.002%	96.791%
6023	ANGLO AMERICAN	0.002%	96.793%
6024	CHINA POWER INT	0.002%	96.794%
6025	SALVATORE FERRA	0.002%	96.796%
6026	ISHIHARA SANGYO	0.002%	96.797%
6027	SHOWA SANGYO CO	0.002%	96.799%
6028	DENNY S CORP COMMON STOCK USD.01	0.002%	96.801%
6029	GWA GROUP LTD	0.002%	96.802%
6030	KIMBALL ELECTRONICS INC COMMON STOCK	0.002%	96.804%
6031	BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	0.002%	96.805%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6032	NISSIN ELECTRIC	0.002%	96.807%
6033	BERTRANDT AG	0.002%	96.808%
6034	SIRTEX MEDICAL	0.002%	96.810%
6035	YOKOGAWA BRIDGE	0.002%	96.812%
6036	GRUPO HERDEZ SA	0.002%	96.813%
6037	GLOBE TELECOM I	0.002%	96.815%
6038	TUPPERWARE BRANDS CORP COMMON STOCK USD.01	0.002%	96.816%
6039	YULON MOTOR	0.002%	96.818%
6040	TOSHIBA MACHINE	0.002%	96.820%
6041	KOTOBUKI SPIRIT	0.002%	96.821%
6042	RAMCO CEMENTS	0.002%	96.823%
6043	QUIMICA Y MINER	0.002%	96.824%
6044	SAF-HOLLAND SA	0.002%	96.826%
6045	DEUTSCHE BETEI	0.002%	96.827%
6046	NORWEGIAN AIR S	0.002%	96.829%
6047	SOHU.COM INC	0.002%	96.831%
6048	TAMURA CORP	0.002%	96.832%
6049	POU SHENG INTL	0.002%	96.834%
6050	AVANZA BANK HOL	0.002%	96.835%
6051	WATERSTONE FINANCIAL INC COMMON STOCK USD.01	0.002%	96.837%
6052	ALTICE NV CLAS	0.002%	96.839%
6053	KCE ELECTRONICS	0.002%	96.840%
6054	WESDOME GOLD MINES LTD COMMON STOCK	0.002%	96.842%
6055	CBL & ASSOC PRO	0.002%	96.843%
6056	GPO FIN INTERAC	0.002%	96.845%
6057	NEW CHINA LIFE	0.002%	96.846%
6058	ALK-ABELLO A/S	0.002%	96.848%
6059	TATSUTA ELEC WI	0.002%	96.850%
6060	GORMAN-RUPP CO	0.002%	96.851%
6061	TELEFONICA DE E	0.002%	96.853%
6062	G&L BEIJER AB B	0.002%	96.854%
6063	QCR HOLDINGS INC COMMON STOCK USD1.0	0.002%	96.856%
6064	ADVANTECH CO LT	0.002%	96.857%
6065	UNITED SUPER MA	0.002%	96.859%
6066	PSK INC	0.002%	96.861%
6067	CERVUS EQUIPMEN	0.002%	96.862%
6068	HANSON INTL TBK	0.002%	96.864%
6069	TRANSGLOBE ENERGY CORP COMMON STOCK	0.002%	96.865%
6070	MONADELPHOUS GR	0.002%	96.867%
6071	SRF LTD	0.002%	96.868%
6072	FINANCIAL INSTITUTIONS INC COMMON STOCK USD.01	0.002%	96.870%
6073	SUMITOMO TITANI	0.002%	96.871%
6074	SINOTRANS SHIPP	0.002%	96.873%
6075	CHESSWOOD GROUP	0.002%	96.875%
6076	WEST CHINA CEME	0.002%	96.876%
6077	BENETEAU	0.002%	96.878%
6078	ELMOS SEMICONDU	0.002%	96.879%
6079	INTL NICKEL IND	0.002%	96.881%
6080	OTE(HELLENIC TL	0.002%	96.882%
6081	WALSIN LIHWA CO	0.002%	96.884%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6082	NIPPON SIGNAL C	0.002%	96.886%
6083	VS INDUSTRY BHD	0.002%	96.887%
6084	NIPPON SHEET GL	0.002%	96.889%
6085	DAISHIN SECURIT	0.002%	96.890%
6086	FUJIMORI KOGYO	0.002%	96.892%
6087	GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01	0.002%	96.893%
6088	KOREA LINE CORP	0.002%	96.895%
6089	TENARIS S.A.	0.002%	96.896%
6090	NEW SENIOR INVESTMENT GROUP REIT	0.002%	96.898%
6091	IMPERIAL METALS	0.002%	96.900%
6092	YANGTZE OPT FIB	0.002%	96.901%
6093	STARHILL GLOBAL	0.002%	96.903%
6094	JOEL-JERUSALEM	0.002%	96.904%
6095	KUMHO TIRE CO	0.002%	96.906%
6096	AVEXIS INC COMMON STOCK USD.0001	0.002%	96.907%
6097	CALIFORNIA AMPL	0.002%	96.909%
6098	CARNIVAL PLC	0.002%	96.910%
6099	PRECIOUS SHIPPI	0.002%	96.912%
6100	BOJANGLES INC COMMON STOCK USD.01	0.002%	96.914%
6101	ZHAOJIN MINING	0.002%	96.915%
6102	GF SECURITIES C	0.002%	96.917%
6103	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0	0.002%	96.918%
6104	COMMUNITY HEALT	0.002%	96.920%
6105	YAPI VE KREDI B	0.002%	96.921%
6106	NORITZ CORP	0.002%	96.923%
6107	HEALTHSTREAM INC COMMON STOCK	0.002%	96.924%
6108	HOGY MEDICAL CO	0.002%	96.926%
6109	WATERLAND FIN H	0.002%	96.928%
6110	INGLES MARKETS INC CLASS A COMMON STOCK USD.05	0.002%	96.929%
6111	HOSOKAWA MICRON	0.002%	96.931%
6112	EVN AG	0.002%	96.932%
6113	NYRSTAR NV	0.002%	96.934%
6114	FUJI MEDIA HOLD	0.002%	96.935%
6115	IP GROUP	0.002%	96.937%
6116	IMAX CHINA HOLD	0.002%	96.938%
6117	GEAR ENERGY LTD	0.002%	96.940%
6118	HAMBURGER HAFEN	0.002%	96.942%
6119	ABSOLUTE SOFTWA	0.002%	96.943%
6120	DAISEKI CO LTD	0.002%	96.945%
6121	SUPREME ELECTRO	0.002%	96.946%
6122	IRISH RESIDENTI	0.002%	96.948%
6123	VTG AG	0.002%	96.949%
6124	TRIPLE S MANAGEMENT CORP B COMMON STOCK USD1.0	0.002%	96.951%
6125	SIGMA PHARMACEU	0.002%	96.952%
6126	MYOB GROUP LTD	0.002%	96.954%
6127	S.A.C.I. FALABE	0.002%	96.955%
6128	WISTRON NEWEB C	0.002%	96.957%
6129	ATLISSIAN CORP	0.002%	96.958%
6130	MAGNESITA REFRA	0.002%	96.960%
6131	DE LA RUE	0.002%	96.962%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6132	KOKUYO CO	0.002%	96.963%
6133	GIORDANO INTL L	0.002%	96.965%
6134	BML INC	0.002%	96.966%
6135	CHINA ZHEGTONG	0.002%	96.968%
6136	LE NOBLE AGE	0.002%	96.969%
6137	TOHO CO	0.002%	96.971%
6138	ADANI POWER LTD	0.002%	96.972%
6139	APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	0.002%	96.974%
6140	VISTA LAND & LI	0.002%	96.975%
6141	MARR SPA	0.002%	96.977%
6142	ELDORADO RESORTS INC COMMON STOCK	0.002%	96.978%
6143	PROLOGIS PROPER	0.002%	96.980%
6144	STURM RUGER + CO INC COMMON STOCK USD1.0	0.002%	96.981%
6145	BARRATT DEVEL	0.002%	96.983%
6146	SONIC CORP	0.002%	96.985%
6147	TEIKOKU PISTON	0.002%	96.986%
6148	CONSTRUTORA TEN	0.002%	96.988%
6149	UMS HLDGS LTD	0.002%	96.989%
6150	SBS HOLDINGS IN	0.002%	96.991%
6151	KONINKLIJKE WES	0.002%	96.992%
6152	MAIDEN HLDGS LT	0.002%	96.994%
6153	REDEFINE INTERN	0.002%	96.995%
6154	STELLA INTERNAT	0.002%	96.997%
6155	RICOH LEASING	0.002%	96.998%
6156	KOREA AEROSPACE	0.002%	97.000%
6157	BANCO SANTANDER	0.002%	97.001%
6158	PENNYMAC FINANCIAL SERVICE A COMMON STOCK USD.0001	0.002%	97.003%
6159	KINSUS INTERCON	0.002%	97.004%
6160	NAKANISHI INC	0.002%	97.006%
6161	RALLYE	0.002%	97.007%
6162	SEVEN WEST MEDI	0.002%	97.009%
6163	JENOPTIK AG	0.002%	97.010%
6164	KOSSAN RUBBER I	0.002%	97.012%
6165	GPO CATALANA OC	0.002%	97.013%
6166	NANOMETRICS	0.002%	97.015%
6167	DXP ENTERPRISES	0.002%	97.016%
6168	INTL CONTAINER	0.002%	97.018%
6169	MIZUNO CORP	0.002%	97.019%
6170	PARK OHIO HOLDINGS CORP COMMON STOCK USD1.0	0.002%	97.021%
6171	MANULIFE US REA	0.002%	97.022%
6172	PORT OF TAURANG	0.002%	97.024%
6173	FUTUREFUEL CORP COMMON STOCK USD.0001	0.002%	97.025%
6174	REED ELSEVIER P	0.002%	97.027%
6175	PRESS KOGYO CO	0.002%	97.028%
6176	LT GROUP INC	0.002%	97.030%
6177	TAIWAN GLASS	0.002%	97.031%
6178	MERCURIES LIFE	0.002%	97.033%
6179	KUALA LUMPUR KE	0.002%	97.034%
6180	FIRST COMMUNITY BANGSHARES COMMON STOCK USD1.0	0.002%	97.036%
6181	TOYO KOHAN CO	0.002%	97.037%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6182	CRYOLIFE INC	0.002%	97.039%
6183	MITSUBA CORP	0.002%	97.040%
6184	CLAL INSURANCE	0.002%	97.042%
6185	CHUY S HOLDINGS INC COMMON STOCK USD.01	0.002%	97.043%
6186	SEMICONDUCTOR M	0.002%	97.045%
6187	POLA ORBIS HLDG	0.002%	97.046%
6188	CHINA MACHINERY	0.001%	97.048%
6189	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	0.001%	97.049%
6190	PT TIMAH TBK	0.001%	97.051%
6191	ANHEUSER BUSCH INBEV SPN ADR ADR	0.001%	97.052%
6192	DONGKUK STEEL M	0.001%	97.054%
6193	NEUROCRINE BIOS	0.001%	97.055%
6194	ERCROS SA	0.001%	97.057%
6195	GREENLIGHT CAPITAL RE LTD A COMMON STOCK USD.01	0.001%	97.058%
6196	AKITA BANK	0.001%	97.060%
6197	WESTWOOD HOLDINGS GROUP INC COMMON STOCK USD.01	0.001%	97.061%
6198	HAILIANG EDUCAT	0.001%	97.063%
6199	TRULY INTL HLDG	0.001%	97.064%
6200	STEADFAST GROUP	0.001%	97.066%
6201	CONEXIO CORP	0.001%	97.067%
6202	NORITAKE CO	0.001%	97.069%
6203	DIAGEO PLC	0.001%	97.070%
6204	INDIAN OIL CORP	0.001%	97.072%
6205	INTERNATIONAL P	0.001%	97.073%
6206	ESPRIT HOLDINGS	0.001%	97.075%
6207	SUNWAY BHD	0.001%	97.076%
6208	GLOBANT SA	0.001%	97.078%
6209	CHEMRING GROUP	0.001%	97.079%
6210	O/SEAS UNION EN	0.001%	97.081%
6211	CASTROL INDIA L	0.001%	97.082%
6212	CITIC 1616 HLDG	0.001%	97.084%
6213	FIRST RESOURCES	0.001%	97.085%
6214	THAI AIRWAYS IN	0.001%	97.087%
6215	SANYO SPEC STEE	0.001%	97.088%
6216	TRANSCEND INFOR	0.001%	97.090%
6217	ABOITIZ EQUITY	0.001%	97.091%
6218	EUROPAC PAPELES	0.001%	97.093%
6219	COLOWIDE CO LTD	0.001%	97.094%
6220	ZUMIEZ INC COMMON STOCK	0.001%	97.096%
6221	AMERIGO RESOURC	0.001%	97.097%
6222	JUROKU BANK	0.001%	97.098%
6223	PRESTIGE ESTATE	0.001%	97.100%
6224	DAIDO METAL CO	0.001%	97.101%
6225	SHIBAURA ELECTR	0.001%	97.103%
6226	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01	0.001%	97.104%
6227	EUROPCAR GROUPE	0.001%	97.106%
6228	NICE-SYSTEMS LT	0.001%	97.107%
6229	PROTECTOR FORSI	0.001%	97.109%
6230	CEVA INC COMMON STOCK USD.001	0.001%	97.110%
6231	TSUKUI CORP	0.001%	97.112%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6232	AMERICAN PUBLIC	0.001%	97.113%
6233	FORHOUSE CORP	0.001%	97.115%
6234	SANYO CHEMICAL	0.001%	97.116%
6235	VINA CONCHA Y T	0.001%	97.118%
6236	ELITE ADVANCED	0.001%	97.119%
6237	CONTAINER CORP	0.001%	97.120%
6238	TOWA PHARM CO L	0.001%	97.122%
6239	BEIJING ENTERPR	0.001%	97.123%
6240	PERRY ELLIS INTERNATIONAL COMMON STOCK USD.01	0.001%	97.125%
6241	BANK PEKAO	0.001%	97.126%
6242	GREENCROSS LTD	0.001%	97.128%
6243	CJ CGV	0.001%	97.129%
6244	SITRONIX TECHNO	0.001%	97.131%
6245	GOLDEN EAGLE RE	0.001%	97.132%
6246	SCHRODERS(NEW)	0.001%	97.134%
6247	LG HOME SHOPPIN	0.001%	97.135%
6248	TIBET WATER RES	0.001%	97.137%
6249	KLAB INC	0.001%	97.138%
6250	PENN REAL ESTATE INVEST TST REIT USD1.0	0.001%	97.139%
6251	BCO BILBAO VIZC	0.001%	97.141%
6252	SKS MICROFINANC	0.001%	97.142%
6253	CIA TRANSM ENER	0.001%	97.144%
6254	KENKO MAYONNAIS	0.001%	97.145%
6255	HUANENG POWER I	0.001%	97.147%
6256	CARBONITE INC COMMON STOCK USD.01	0.001%	97.148%
6257	HAMAMATSU PHOTO	0.001%	97.150%
6258	SAGE THERAPEUTI	0.001%	97.151%
6259	STEINHOFF INTER	0.001%	97.152%
6260	PAX GLOBAL TECH	0.001%	97.154%
6261	TAEYOUNG ENGINE	0.001%	97.155%
6262	LIPPO KARAWACI	0.001%	97.157%
6263	WASKITA KARYA T	0.001%	97.158%
6264	SOUTH INDIA BAN	0.001%	97.160%
6265	TAKUMA CO	0.001%	97.161%
6266	MIYAZAKI BANK	0.001%	97.163%
6267	OVERSTOCK.COM INC COMMON STOCK USD.0001	0.001%	97.164%
6268	UNIPAR UNIAO DE	0.001%	97.165%
6269	CHEIL WORLDWIDE	0.001%	97.167%
6270	NITTO ELECTRIC	0.001%	97.168%
6271	CANON INC SPONS ADR ADR	0.001%	97.170%
6272	EMIRA PROPERTY	0.001%	97.171%
6273	FLEXIGROUP LIMI	0.001%	97.173%
6274	QOL CO LTD	0.001%	97.174%
6275	UNITIKA	0.001%	97.176%
6276	HALLA HOLDINGS	0.001%	97.177%
6277	ZENRIN CO LTD	0.001%	97.178%
6278	SUPREME INDUSTR	0.001%	97.180%
6279	RPX CORP COMMON STOCK USD.0001	0.001%	97.181%
6280	FBD HLDGS	0.001%	97.183%
6281	SEIKAGAKU CORP	0.001%	97.184%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6282	DAIKI ALUMINIUM	0.001%	97.186%
6283	METRO AG	0.001%	97.187%
6284	CHUDENKO CORP	0.001%	97.188%
6285	SANOFI INDIA LT	0.001%	97.190%
6286	WINGSTOP INC COMMON STOCK USD.01	0.001%	97.191%
6287	MORITA HOLDINGS	0.001%	97.193%
6288	HARMONIC DRIVE	0.001%	97.194%
6289	JAMES HARDIE IND PLC SP ADR ADR EUR.59	0.001%	97.196%
6290	GLOBAL INDEMNIT	0.001%	97.197%
6291	TELEVISION BROA	0.001%	97.198%
6292	DR.CI:LABO CO L	0.001%	97.200%
6293	CAFE DE CORAL H	0.001%	97.201%
6294	UNIVERSAL HEALTH RLTY INCOME REIT USD.01	0.001%	97.203%
6295	WALLENSTAM AB	0.001%	97.204%
6296	YANG MING MARIN	0.001%	97.206%
6297	ECOPETROL SA SPONSORED ADR ADR	0.001%	97.207%
6298	EVOLENT HEALTH INC A COMMON STOCK USD.01	0.001%	97.208%
6299	NOBINA AB	0.001%	97.210%
6300	SHIKOKU BANK	0.001%	97.211%
6301	MALAYSIAN RES C	0.001%	97.213%
6302	ARCELIK AS	0.001%	97.214%
6303	SALA CORPORATIO	0.001%	97.215%
6304	MENICON CO LTD	0.001%	97.217%
6305	Goldcrest Co.,	0.001%	97.218%
6306	CHINA TELECOM C	0.001%	97.220%
6307	AV HOMES INC COMMON STOCK USD1.0	0.001%	97.221%
6308	MIRATI THERAPEU	0.001%	97.223%
6309	CITYCON OYJ	0.001%	97.224%
6310	BANGKOK AIRWAYS	0.001%	97.225%
6311	CROMPTON GREAVE	0.001%	97.227%
6312	CANARA BANK	0.001%	97.228%
6313	TAYCA CORP	0.001%	97.230%
6314	INDEPENDENCE REALTY TRUST IN REIT USD.01	0.001%	97.231%
6315	HAVERTY FURNITURE COMMON STOCK USD1.0	0.001%	97.232%
6316	WAN HAI LINES	0.001%	97.234%
6317	FAMOUS BRANDS L	0.001%	97.235%
6318	MOTA ENIGL SGPS	0.001%	97.237%
6319	AVON PRODUCTS I	0.001%	97.238%
6320	ASIAN PAINTS LT	0.001%	97.240%
6321	MATSUI SECURITI	0.001%	97.241%
6322	AGELLAN COMMERC	0.001%	97.242%
6323	BRIDGE BANCORP INC COMMON STOCK USD.01	0.001%	97.244%
6324	SALMAR ASA	0.001%	97.245%
6325	GREIF INC CL B COMMON STOCK	0.001%	97.247%
6326	MMC NORILSK NICKEL PJSC ADR DEPOSITORY RECEIPT	0.001%	97.248%
6327	SSANGYONG CEMEN	0.001%	97.249%
6328	BOOT BARN HOLDINGS INC COMMON STOCK	0.001%	97.251%
6329	UNISEM (M) BHD	0.001%	97.252%
6330	AMPLIFON SPA NE	0.001%	97.254%
6331	RAISIO YHTYMA O	0.001%	97.255%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6332	RANDON SA IMPLE	0.001%	97.256%
6333	ENDURANCE INTERNATIONAL GROU COMMON STOCK USD.0001	0.001%	97.258%
6334	GENOMMA LAB INT	0.001%	97.259%
6335	OBIC	0.001%	97.261%
6336	EPS CO LTD	0.001%	97.262%
6337	NIIT TECHNOLOGI	0.001%	97.263%
6338	TOCALO CO LTD	0.001%	97.265%
6339	MUHIBBAH ENGINE	0.001%	97.266%
6340	VESTEL ELECTRON	0.001%	97.268%
6341	BLUE LABEL TELE	0.001%	97.269%
6342	NISSEI BUILD KO	0.001%	97.270%
6343	VP BANK AG	0.001%	97.272%
6344	EARTH CHEMICAL	0.001%	97.273%
6345	CASETEK HOLDING	0.001%	97.275%
6346	FIESTA RESTAURANT GROUP COMMON STOCK USD.01	0.001%	97.276%
6347	HANSSEM CO	0.001%	97.277%
6348	ARN MONDADORI E	0.001%	97.279%
6349	TTY BIPHARM CO	0.001%	97.280%
6350	SHANGHAI PETROC	0.001%	97.282%
6351	MAYR-MELNHOF KA	0.001%	97.283%
6352	BREVILLE GROUP	0.001%	97.284%
6353	SOUTHERN CROSS	0.001%	97.286%
6354	FARADAY TECHNOL	0.001%	97.287%
6355	SHIBUYA KOGYO C	0.001%	97.289%
6356	KOA CORPORATION	0.001%	97.290%
6357	BUKIT SEMBAWNG	0.001%	97.291%
6358	JOYFUL HONDA CO	0.001%	97.293%
6359	CIMIC GROUP LTD	0.001%	97.294%
6360	MGM CHINA HLDGS	0.001%	97.296%
6361	UNIVERSAL LOGISTICS HOLDINGS COMMON STOCK	0.001%	97.297%
6362	RUENTEX INDUSTR	0.001%	97.298%
6363	UKC HOLDINGS CO	0.001%	97.300%
6364	STAGECOACH GROU	0.001%	97.301%
6365	QINGDAO PORT IN	0.001%	97.302%
6366	OCI MATERIALS C	0.001%	97.304%
6367	XEROX CORPORATION SR UNSECURED 03/22 4.07	0.001%	97.305%
6368	SJW GROUP COMMON STOCK USD.001	0.001%	97.307%
6369	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	0.001%	97.308%
6370	TOPY INDUSTRIES	0.001%	97.309%
6371	ENERGIAS DO BRA	0.001%	97.311%
6372	L'OCCITANE INTE	0.001%	97.312%
6373	BLACKMORES LTD	0.001%	97.314%
6374	KIKUCHI CO LTD	0.001%	97.315%
6375	IDFC BANK LTD	0.001%	97.316%
6376	BQE NATL BELGIQ	0.001%	97.318%
6377	HEADLAM GROUP	0.001%	97.319%
6378	YOKOHAMA REITO	0.001%	97.321%
6379	HANA TOUR SERVI	0.001%	97.322%
6380	DEVELOPMENT CRE	0.001%	97.323%
6381	CHESNARA PLC	0.001%	97.325%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6382	CHEETAH MOBILE INC ADR ADR USD.000025	0.001%	97.326%
6383	GURIT HOLDING A	0.001%	97.327%
6384	ZAKL AZOT W	0.001%	97.329%
6385	FUKUSHIMA IND C	0.001%	97.330%
6386	IRB INFRASTRUCT	0.001%	97.332%
6387	CIR-COMPAGNIE I	0.001%	97.333%
6388	CITIC RESOURCES	0.001%	97.334%
6389	WIZZ AIR HOLDIN	0.001%	97.336%
6390	JIH SUN FINANCI	0.001%	97.337%
6391	SPARTAN MOTORS INC COMMON STOCK USD.01	0.001%	97.338%
6392	CENTRAL GARDEN&	0.001%	97.340%
6393	PI INDUSTRIES L	0.001%	97.341%
6394	CAPITAL SECURIT	0.001%	97.343%
6395	SK NETWORKS CO	0.001%	97.344%
6396	HANKYU REIT INC	0.001%	97.345%
6397	J-OIL MILLS INC	0.001%	97.347%
6398	BEGA CHEESE LTD	0.001%	97.348%
6399	ICL-ISRAEL CHEM	0.001%	97.349%
6400	mitsui fudosan	0.001%	97.351%
6401	RYOSAN CO	0.001%	97.352%
6402	MITRA ADIPERKAS	0.001%	97.354%
6403	XEBIO CO	0.001%	97.355%
6404	KISSEI PHARM CO	0.001%	97.356%
6405	SYRAH RESOURCES	0.001%	97.358%
6406	MAGYAR TELEKOM	0.001%	97.359%
6407	CP POKPHAND CO	0.001%	97.360%
6408	FUKUI BANK	0.001%	97.362%
6409	USI CORPORATION	0.001%	97.363%
6410	COMMERCIAL INTE	0.001%	97.365%
6411	SHOEI FOODS COR	0.001%	97.366%
6412	PAGE INDUSTRIES	0.001%	97.367%
6413	SUMMARECON AGUN	0.001%	97.369%
6414	LUXOFT HOLDING	0.001%	97.370%
6415	PAN JIT INTERNA	0.001%	97.371%
6416	HYUNDAI MIPO DO	0.001%	97.373%
6417	MISTRAS GROUP INC COMMON STOCK USD.01	0.001%	97.374%
6418	DAIKYONISHIKAWA	0.001%	97.376%
6419	REDINGTON INDIA	0.001%	97.377%
6420	AVEX GROUP HOLD	0.001%	97.378%
6421	HIQ INTERNATIONAL	0.001%	97.380%
6422	BANCOLOMBIA SA	0.001%	97.381%
6423	HCI GROUP INC COMMON STOCK	0.001%	97.382%
6424	FUKUDA DENSHI C	0.001%	97.384%
6425	BR MALLS PARTIC	0.001%	97.385%
6426	CLAIRVEST GROUP INC COMMON STOCK	0.001%	97.386%
6427	WOWPRIME CORP	0.001%	97.388%
6428	KPJ HEALTHCARE	0.001%	97.389%
6429	MEDCO ENERGI IN	0.001%	97.390%
6430	ILUKA RESOURCES	0.001%	97.392%
6431	FORRESTER RESEARCH INC COMMON STOCK USD.01	0.001%	97.393%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6432	C C LAND HOLDIN	0.001%	97.395%
6433	CMK CORP	0.001%	97.396%
6434	DEL FRISCOS RES	0.001%	97.397%
6435	MULTIPLAN EMPRE	0.001%	97.399%
6436	SIME DARBY PLAN	0.001%	97.400%
6437	NIDEC CORPORATI	0.001%	97.401%
6438	CHAROEN POKPHAN	0.001%	97.403%
6439	TOSEI CORP	0.001%	97.404%
6440	THERATECHNOLOGI	0.001%	97.405%
6441	ARAKAWA CHEMICA	0.001%	97.407%
6442	TAINAN SPINNING	0.001%	97.408%
6443	HOKURIKU ELEC P	0.001%	97.409%
6444	BURSA MALAYSIA	0.001%	97.411%
6445	VEIDEKKE ASA	0.001%	97.412%
6446	MELCOR DEVS LTD	0.001%	97.413%
6447	VIRBAC	0.001%	97.415%
6448	JAHWA ELECTRONI	0.001%	97.416%
6449	CAPITAL CITY BANK GROUP INC COMMON STOCK USD.01	0.001%	97.418%
6450	UTD COMMUNITY F	0.001%	97.419%
6451	DELTA ELECTRONI	0.001%	97.420%
6452	KARYOPHARM THERAPEUTICS INC COMMON STOCK USD.0001	0.001%	97.422%
6453	AUST WORLDWIDE	0.001%	97.423%
6454	DEBENHAMS	0.001%	97.424%
6455	CHINA WATER AFF	0.001%	97.426%
6456	EPSILON ENERGY	0.001%	97.427%
6457	SEATTLE GENETICS INC COMMON STOCK USD.001	0.001%	97.428%
6458	SPIRENT COMMUNI	0.001%	97.430%
6459	CENT PATTANA PU	0.001%	97.431%
6460	RESTAURANT GROU	0.001%	97.432%
6461	MARUDAI FOOD CO	0.001%	97.434%
6462	STRABAG SE	0.001%	97.435%
6463	VILMORIN CLAUSE	0.001%	97.436%
6464	INTREPID POTASH INC COMMON STOCK USD.001	0.001%	97.438%
6465	TAIWAN ACCEPTAN	0.001%	97.439%
6466	KINEPOLIS GROUP	0.001%	97.440%
6467	CHINA MOLYBDENU	0.001%	97.442%
6468	HERSHA HOSPITALITY TRUST REIT USD.01	0.001%	97.443%
6469	VITTORIA ASSICU	0.001%	97.444%
6470	TOTETSU KOGYO C	0.001%	97.446%
6471	BK OF RYUKYUS	0.001%	97.447%
6472	KT CORPORATION	0.001%	97.448%
6473	VILLEROY & BOCH	0.001%	97.450%
6474	GLOW ENERGY	0.001%	97.451%
6475	CONSUN PHARMACE	0.001%	97.452%
6476	AMERICAN OUTDOOR BRANDS CORP COMMON STOCK USD.001	0.001%	97.454%
6477	WALSIN TECHNOLO	0.001%	97.455%
6478	DUCOMMUN INC COMMON STOCK USD.01	0.001%	97.456%
6479	SMS CO LTD	0.001%	97.458%
6480	KENDA RUBBER IN	0.001%	97.459%
6481	ROCK FIELD CO	0.001%	97.460%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6482	DESCENTE LTD.	0.001%	97.462%
6483	KOREA ELEC POWER CORP SP ADR ADR	0.001%	97.463%
6484	MATAHARI DEPART	0.001%	97.464%
6485	DEXERIALS CORP	0.001%	97.466%
6486	RETAIL ESTATES	0.001%	97.467%
6487	AICHI STEEL WOR	0.001%	97.468%
6488	ASANUMA CORP	0.001%	97.470%
6489	CLEANAWAY CO LT	0.001%	97.471%
6490	FINISH LINE INC	0.001%	97.472%
6491	JOHNSON OUTDOORS INC A COMMON STOCK USD.05	0.001%	97.474%
6492	TOX FREE SOLUTI	0.001%	97.475%
6493	CHOFU SEISAKUSH	0.001%	97.476%
6494	PAO DE ACUCAR C	0.001%	97.478%
6495	JINKOSOLAR HOLDING CO ADR ADR USD.00002	0.001%	97.479%
6496	HONGHUA GROUP L	0.001%	97.480%
6497	ARDENTEC CORP	0.001%	97.482%
6498	ARJO AB	0.001%	97.483%
6499	LASSONDE INDS INC CLASS A COMMON STOCK	0.001%	97.484%
6500	BOIRON	0.001%	97.486%
6501	KUMIAI CHEM IND	0.001%	97.487%
6502	INNERWORKINGS INC COMMON STOCK USD.0001	0.001%	97.488%
6503	TECHTARGET COMMON STOCK USD.001	0.001%	97.490%
6504	SANSHIN ELECTRO	0.001%	97.491%
6505	TEKKEN CORP	0.001%	97.492%
6506	AMOTECH CO LTD	0.001%	97.493%
6507	HANIL CEMENT MF	0.001%	97.495%
6508	PRUKSA HOLDING	0.001%	97.496%
6509	ATEN INTERNATIO	0.001%	97.497%
6510	BASIC ENERGY SERVICES INC COMMON STOCK USD.01	0.001%	97.499%
6511	XTEP INTERNATIO	0.001%	97.500%
6512	SAPURAKENCANA P	0.001%	97.501%
6513	TAIWAN TEA CORP	0.001%	97.503%
6514	ARROW GLOBAL GR	0.001%	97.504%
6515	PLATINUM ASSET	0.001%	97.505%
6516	GOL LINHAS AERE	0.001%	97.507%
6517	DEVOTEAM SA	0.001%	97.508%
6518	KONGSBERG AUTOM	0.001%	97.509%
6519	1ST PHILIPPINE	0.001%	97.511%
6520	HK ELECTRIC INV	0.001%	97.512%
6521	TEKFEN HOLDING	0.001%	97.513%
6522	FULLTECH FIBER	0.001%	97.515%
6523	SUPER-SOL	0.001%	97.516%
6524	EISAI CO	0.001%	97.517%
6525	HAVELLS INDIA L	0.001%	97.518%
6526	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	97.520%
6527	YOROZU CORP	0.001%	97.521%
6528	CARRIAGE SERVICES INC COMMON STOCK USD.01	0.001%	97.522%
6529	NIPPON KOEI CO	0.001%	97.524%
6530	AI HOLDINGS COR	0.001%	97.525%
6531	RECHI PRECISION	0.001%	97.526%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6532	DEVRO	0.001%	97.528%
6533	BIOTEST AG	0.001%	97.529%
6534	SOULBRAIN CO LT	0.001%	97.530%
6535	GAMEHOST INC	0.001%	97.532%
6536	INVOCARE LTD	0.001%	97.533%
6537	PLAYA HOTELS &	0.001%	97.534%
6538	BANGKOK LAND PC	0.001%	97.535%
6539	DOUTOR NICHIRE	0.001%	97.537%
6540	SUMIDA ELECTRIC	0.001%	97.538%
6541	DOMAIN HOLDINGS	0.001%	97.539%
6542	TV ASAHI CORP	0.001%	97.541%
6543	ITALMOBILIARE S	0.001%	97.542%
6544	AMERICA S CAR MART INC COMMON STOCK USD.01	0.001%	97.543%
6545	ELBIT SYSTEMS L	0.001%	97.545%
6546	CITI TRENDS INC COMMON STOCK USD.01	0.001%	97.546%
6547	TOKYOTOKEIBA CO	0.001%	97.547%
6548	RING ENERGY INC COMMON STOCK USD.001	0.001%	97.548%
6549	KONOIKE TRANSP	0.001%	97.550%
6550	TORII PHARM CO	0.001%	97.551%
6551	COLOPL INC	0.001%	97.552%
6552	COAL INDIA LTD	0.001%	97.554%
6553	MCJ CO LTD	0.001%	97.555%
6554	ZAGG INC COMMON STOCK USD.001	0.001%	97.556%
6555	ANGANG NEW STEE	0.001%	97.557%
6556	ARMSTRONG FLOORING INC COMMON STOCK USD.0001	0.001%	97.559%
6557	ALTIUM LTD	0.001%	97.560%
6558	SUNPLUS TECHNOL	0.001%	97.561%
6559	PRESSANCE CORPO	0.001%	97.563%
6560	ACANDO AB	0.001%	97.564%
6561	Y G-1	0.001%	97.565%
6562	FIRST FOUNDATION INC COMMON STOCK USD.001	0.001%	97.566%
6563	HIGH ARCTIC ENE	0.001%	97.568%
6564	PRESTIGE INTERN	0.001%	97.569%
6565	DALMIA BHARAT L	0.001%	97.570%
6566	DAEWOO ENGINEER	0.001%	97.572%
6567	DABUR INDIA LTD	0.001%	97.573%
6568	TENARIS S.A.	0.001%	97.574%
6569	ZEHNDER GROUP A	0.001%	97.575%
6570	HI-LEX CORP	0.001%	97.577%
6571	CHROMA ATE INC	0.001%	97.578%
6572	REPLY SPA	0.001%	97.579%
6573	SAETA YIELD SA	0.001%	97.581%
6574	SODA SANAYII	0.001%	97.582%
6575	GROWTHPOINT PRO	0.001%	97.583%
6576	CARD FACTORY PL	0.001%	97.584%
6577	FRASERS COMMERC	0.001%	97.586%
6578	CHANGYOU.COM LTD ADR ADR	0.001%	97.587%
6579	GUERBET	0.001%	97.588%
6580	MARFRIG GLOBAL	0.001%	97.589%
6581	MEYER BURGER TE	0.001%	97.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6582	DATA COMMUNICAT	0.001%	97.592%
6583	RESTAURANT BRAN	0.001%	97.593%
6584	AMERICAS SILVER	0.001%	97.595%
6585	MEDIA NUSANTARA	0.001%	97.596%
6586	UPONOR OYJ	0.001%	97.597%
6587	INDOCEMENT TUNG	0.001%	97.598%
6588	SAVENCIA SA	0.001%	97.600%
6589	WYNN MACAU LTD	0.001%	97.601%
6590	GREEN CROSS HLD	0.001%	97.602%
6591	SP SETIA	0.001%	97.603%
6592	OSAKI ELECTRIC	0.001%	97.605%
6593	GINKO INTERNATI	0.001%	97.606%
6594	NAVITAS LTD	0.001%	97.607%
6595	SKY NETWORK TEL	0.001%	97.609%
6596	EASY BIO INC	0.001%	97.610%
6597	INVESTORS REAL ESTATE TRUST REIT	0.001%	97.611%
6598	HU LANE ASSOCIA	0.001%	97.612%
6599	ASTRA AGRO LEST	0.001%	97.614%
6600	URSTADT BIDDLE	0.001%	97.615%
6601	CHINA MAPLE LEA	0.001%	97.616%
6602	BANGKOK EXPRESS	0.001%	97.617%
6603	DMCI HLDGS INC	0.001%	97.619%
6604	NATIONAL STORAG	0.001%	97.620%
6605	INWIDO AB	0.001%	97.621%
6606	MATAS AS	0.001%	97.622%
6607	BANK OF PHILIPP	0.001%	97.624%
6608	NIPPON PILLAR P	0.001%	97.625%
6609	CIA SANEAMENTO	0.001%	97.626%
6610	HOSIDEN CORP	0.001%	97.627%
6611	ACER INC	0.001%	97.629%
6612	SCHRODER REAL E	0.001%	97.630%
6613	ARROW FINANCIAL CORP COMMON STOCK USD1.0	0.001%	97.631%
6614	YELLOW HAT LTD.	0.001%	97.632%
6615	DAH CHONG HONG	0.001%	97.634%
6616	NEO-CHINA GROUP	0.001%	97.635%
6617	COVENANT TRANSP	0.001%	97.636%
6618	CHAROEN POK PHA	0.001%	97.638%
6619	PIAGGIO	0.001%	97.639%
6620	IOI PROPERTIES	0.001%	97.640%
6621	CLOUD PEAK ENERGY INC COMMON STOCK USD.01	0.001%	97.641%
6622	MASTERLINK SECS	0.001%	97.643%
6623	REV GROUP INC COMMON STOCK USD.001	0.001%	97.644%
6624	TRONC INC COMMON STOCK USD.01	0.001%	97.645%
6625	INFRATIL LTD	0.001%	97.646%
6626	TITAN CEMENT CO	0.001%	97.648%
6627	HIBBETT SPORTS INC COMMON STOCK USD.01	0.001%	97.649%
6628	MARCO POLO DEV	0.001%	97.650%
6629	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001	0.001%	97.651%
6630	SINOFERT HOLDIN	0.001%	97.652%
6631	THULE GROUP AB/	0.001%	97.654%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6632	AUSTRALIAN PHAR	0.001%	97.655%
6633	FACC AG	0.001%	97.656%
6634	CELLNEX TELECOM	0.001%	97.657%
6635	AMTRAN TECHNOLO	0.001%	97.659%
6636	PHILIPS LIGHTIN	0.001%	97.660%
6637	HARASHIN CO LTD	0.001%	97.661%
6638	J TRUST CO. LTD	0.001%	97.662%
6639	LIFESTYLE INTER	0.001%	97.664%
6640	BUNKA SHUTTER C	0.001%	97.665%
6641	ASHFORD HOSPITALITY TRUST REIT USD.01	0.001%	97.666%
6642	TORRENT PHARM	0.001%	97.667%
6643	HAMAKYOREX CO L	0.001%	97.669%
6644	NOVA MEASURING	0.001%	97.670%
6645	STONE ENERGY CORP COMMON STOCK USD.01	0.001%	97.671%
6646	MEARS GROUP PLC	0.001%	97.672%
6647	PTT PUBLIC COMP	0.001%	97.674%
6648	AGRANA BETEILIG	0.001%	97.675%
6649	TORSTAR CORP CL	0.001%	97.676%
6650	TURKCELL ILETIS	0.001%	97.677%
6651	GDI PROPERTY GR	0.001%	97.679%
6652	SAS AB	0.001%	97.680%
6653	TON YI CORP	0.001%	97.681%
6654	ONE HOSPITALITY	0.001%	97.682%
6655	SK GAS	0.001%	97.683%
6656	HYUNDAI ELEVATO	0.001%	97.685%
6657	SAMYANG HOLDING	0.001%	97.686%
6658	HIBISCUS PETROL	0.001%	97.687%
6659	TREDEGAR CORP COMMON STOCK	0.001%	97.688%
6660	LG FASHION CORP	0.001%	97.690%
6661	KB FINANCIAL GROUP INC ADR ADR	0.001%	97.691%
6662	1 800 FLOWERS.COM INC CL A COMMON STOCK USD.01	0.001%	97.692%
6663	ASAHI CO LTD	0.001%	97.693%
6664	5N PLUS INC.	0.001%	97.695%
6665	WEIBO CORP SPON ADR ADR USD.00025	0.001%	97.696%
6666	GREATVIEW ASEPT	0.001%	97.697%
6667	DANIELI & CO CO	0.001%	97.698%
6668	LIPPO MALLS IN	0.001%	97.699%
6669	HERITAGE CRYSTAL CLEAN INC COMMON STOCK USD.01	0.001%	97.701%
6670	ALPEK SAB	0.001%	97.702%
6671	AICHI BANK	0.001%	97.703%
6672	EMPEROR INTL HL	0.001%	97.704%
6673	VT HOLDINGS CO	0.001%	97.706%
6674	SAVARIA CORPORA	0.001%	97.707%
6675	ACE HARDWARE IN	0.001%	97.708%
6676	YAMABIKO CORP	0.001%	97.709%
6677	AES TIETE ENERG	0.001%	97.710%
6678	COGOBUY GROUP	0.001%	97.712%
6679	NOEVIR HOLDINGS	0.001%	97.713%
6680	NTT URBAN DEVEL	0.001%	97.714%
6681	BILL BARRETT CORP COMMON STOCK USD.001	0.001%	97.715%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6682	BK OF NAGOYA	0.001%	97.717%
6683	VITAL HEALTHCAR	0.001%	97.718%
6684	RIKEN CORP	0.001%	97.719%
6685	HESKA CORP	0.001%	97.720%
6686	CIMC ENRIC HOLD	0.001%	97.721%
6687	HOIST FINANCE A	0.001%	97.723%
6688	OIL & NATURAL G	0.001%	97.724%
6689	NUTRISYSTEM INC COMMON STOCK USD.001	0.001%	97.725%
6690	QL RESOURCES BH	0.001%	97.726%
6691	STABILUS SA	0.001%	97.728%
6692	PASONA GROUP IN	0.001%	97.729%
6693	GLENMARK PHARM	0.001%	97.730%
6694	LEES PHARMACEUT	0.001%	97.731%
6695	OFG BANCORP COMMON STOCK USD1.0	0.001%	97.732%
6696	MIZUHO FINL GP	0.001%	97.734%
6697	SHIN ZU SHING C	0.001%	97.735%
6698	OMNOVA SOLUTIONS INC COMMON STOCK USD.1	0.001%	97.736%
6699	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	0.001%	97.737%
6700	SANKI ENGINEERI	0.001%	97.738%
6701	DALRADIAN RESOU	0.001%	97.740%
6702	DISCO CORPORATI	0.001%	97.741%
6703	AEKYUNG PETROCH	0.001%	97.742%
6704	OCEAN YIELD ASA	0.001%	97.743%
6705	ESPEC CORP	0.001%	97.745%
6706	CEMENTIR S.p.A.	0.001%	97.746%
6707	SRA HOLDINGS IN	0.001%	97.747%
6708	RAITO KOGYO CO	0.001%	97.748%
6709	HUONS CO LTD	0.001%	97.749%
6710	SMART + FINAL STORES INC COMMON STOCK USD.001	0.001%	97.751%
6711	AKKA TECHNOLOGI	0.001%	97.752%
6712	CREDIT CORP GRO	0.001%	97.753%
6713	DAESANG CORP	0.001%	97.754%
6714	LEYOU TECHNOLOG	0.001%	97.755%
6715	KARDEMIR KARABU	0.001%	97.757%
6716	PHOTO-ME INTERN	0.001%	97.758%
6717	SIGURD MICROELE	0.001%	97.759%
6718	TI FINANCIAL HO	0.001%	97.760%
6719	XO GROUP INC COMMON STOCK USD.01	0.001%	97.761%
6720	SK SECURITIES C	0.001%	97.763%
6721	VETROPACK HOLDI	0.001%	97.764%
6722	PETRONAS DAGANG	0.001%	97.765%
6723	COROMANDEL INTL	0.001%	97.766%
6724	ARB CORP LTD	0.001%	97.767%
6725	CUTERA INC COMMON STOCK USD.001	0.001%	97.769%
6726	POLYTEC HOLDING	0.001%	97.770%
6727	TURKIYE SINAI K	0.001%	97.771%
6728	VIRTUS HEALTH L	0.001%	97.772%
6729	GLOBAL BRANDS G	0.001%	97.773%
6730	FAR EAST DEPT	0.001%	97.775%
6731	IRISH CONTINENT	0.001%	97.776%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6732	SINTOKOGIO	0.001%	97.777%
6733	TALGO SA	0.001%	97.778%
6734	E CL SA	0.001%	97.779%
6735	SURTECO SE	0.001%	97.781%
6736	BKW ENERGIE AG	0.001%	97.782%
6737	SHOE CARNIVAL INC COMMON STOCK USD.01	0.001%	97.783%
6738	BRIGHTOIL PETRO	0.001%	97.784%
6739	TOWA BANK	0.001%	97.785%
6740	ARGOSY PROPERTY	0.001%	97.787%
6741	KVAERNER ASA	0.001%	97.788%
6742	OBEROI REALTY L	0.001%	97.789%
6743	FUJI KYUKO CO L	0.001%	97.790%
6744	SKISTAR AB	0.001%	97.791%
6745	CARL ZEISS MEDI	0.001%	97.793%
6746	500.COM LTD CLASS A ADR ADR USD.00005	0.001%	97.794%
6747	TANSEISHA CO	0.001%	97.795%
6748	KYOKUYO CO LTD	0.001%	97.796%
6749	HANON SYSTEMS	0.001%	97.797%
6750	ARROWHEAD PROR	0.001%	97.798%
6751	BARNES & NOBLE	0.001%	97.800%
6752	HOKUETSU BANK	0.001%	97.801%
6753	MOELIS + CO CLASS A COMMON STOCK USD.01	0.001%	97.802%
6754	QAD INC A COMMON STOCK	0.001%	97.803%
6755	NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	0.001%	97.804%
6756	DAKTRONICS INC COMMON STOCK	0.001%	97.806%
6757	O-NET COMMUNICA	0.001%	97.807%
6758	CORP MOCTEZUMA	0.001%	97.808%
6759	STOCK SPIRITS G	0.001%	97.809%
6760	BELL AG - REG	0.001%	97.810%
6761	ZERIA PHARMACEU	0.001%	97.811%
6762	STEF-TFE NEW	0.001%	97.813%
6763	ACCORDIA GOLF T	0.001%	97.814%
6764	PROPERTY FOR IN	0.001%	97.815%
6765	T-GAIA CORP	0.001%	97.816%
6766	INFRASTRUCTURE	0.001%	97.817%
6767	LIVZON PHARMACE	0.001%	97.819%
6768	TIKKURILA OY	0.001%	97.820%
6769	ECLAT TEXTILE C	0.001%	97.821%
6770	ESSENTIAL ENERG	0.001%	97.822%
6771	TAIHEI DENGYO	0.001%	97.823%
6772	OKAMOTO INDUSTR	0.001%	97.824%
6773	GEMTEK TECHNOLO	0.001%	97.826%
6774	YAMAICHI ELECTR	0.001%	97.827%
6775	TAKASAGO THML E	0.001%	97.828%
6776	CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	0.001%	97.829%
6777	DIXONS CARPHONE	0.001%	97.830%
6778	ZOJIRUSHI CORP	0.001%	97.832%
6779	LSC COMMUNICATIONS INC COMMON STOCK USD.01	0.001%	97.833%
6780	PHOENIX MECANO	0.001%	97.834%
6781	MICHINOKU BANK	0.001%	97.835%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6782	ENERGISA SA	0.001%	97.836%
6783	WCT HOLDINGS BH	0.001%	97.837%
6784	TKC CORPORATION	0.001%	97.839%
6785	MOTORCAR PARTS OF AMERICA IN COMMON STOCK USD.01	0.001%	97.840%
6786	WISDOM MARINE L	0.001%	97.841%
6787	CHUBU SHIRYO CO	0.001%	97.842%
6788	MATSUYA FOODS C	0.001%	97.843%
6789	EUGENE CORP	0.001%	97.844%
6790	AKASTOR ASA	0.001%	97.846%
6791	AUTOBACS SEVEN	0.001%	97.847%
6792	GUANGSHEN RAILW	0.001%	97.848%
6793	THE NISSHIN OIL	0.001%	97.849%
6794	SHIZUOKAGAS CO	0.001%	97.850%
6795	SINFONIA TECHNO	0.001%	97.851%
6796	SUN FRONTIER FU	0.001%	97.853%
6797	SIIC ENVIRONMEN	0.001%	97.854%
6798	EAGLE INDUSTRY	0.001%	97.855%
6799	INDIAN BANK	0.001%	97.856%
6800	TAIYO INK MFG C	0.001%	97.857%
6801	BELC CO LTD	0.001%	97.858%
6802	AVEO GROUP	0.001%	97.860%
6803	GRUPO SIMEC S.A	0.001%	97.861%
6804	HONGKONG&SHANG	0.001%	97.862%
6805	CHINA SOUTHERN AIR SPONS ADR ADR	0.001%	97.863%
6806	QUALITAS CONTOL	0.001%	97.864%
6807	DONG-A ST CO LT	0.001%	97.865%
6808	WAYFAIR INC CLASS A COMMON STOCK USD.001	0.001%	97.867%
6809	SMARTONE TELECO	0.001%	97.868%
6810	INFRAESTRUCTURA	0.001%	97.869%
6811	TECO ELEC&MACHI	0.001%	97.870%
6812	HKR INTL LTD	0.001%	97.871%
6813	S&T MOTIV CO LT	0.001%	97.872%
6814	MATRIX SERVICE CO COMMON STOCK USD.01	0.001%	97.874%
6815	SAKAI MOVING SE	0.001%	97.875%
6816	PETRA DIAMONDS	0.001%	97.876%
6817	ASKUL	0.001%	97.877%
6818	TPI POLENE PCL	0.001%	97.878%
6819	CHINA SHINEWAY	0.001%	97.879%
6820	VZ HOLDING AG	0.001%	97.880%
6821	SHINDENGEN ELEC	0.001%	97.882%
6822	FILINVEST LAND	0.001%	97.883%
6823	JELD WEN HOLDING INC COMMON STOCK USD.01	0.001%	97.884%
6824	NORDEX AG	0.001%	97.885%
6825	ROBERT WALTERS	0.001%	97.886%
6826	ADAMAS PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	97.887%
6827	YUMESHIN HOLDIN	0.001%	97.889%
6828	AEON FANTASY CO	0.001%	97.890%
6829	TV TOKYO HLDG C	0.001%	97.891%
6830	TRISURA GROUP L	0.001%	97.892%
6831	SOILBUILD BUSIN	0.001%	97.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6832	LANDEC CORP	0.001%	97.894%
6833	FUJIBO HOLDINGS	0.001%	97.895%
6834	TAIWAN LAND DEV	0.001%	97.897%
6835	YUASA TRADING C	0.001%	97.898%
6836	NORTHSTAR REALTY EUROPE CORP REIT USD.01	0.001%	97.899%
6837	BANGKOK DUSIT M	0.001%	97.900%
6838	MARUWA CO LTD	0.001%	97.901%
6839	WARABEYA NICHII	0.001%	97.902%
6840	KESKO OYJ	0.001%	97.904%
6841	HOWA MACHINERY	0.001%	97.905%
6842	INVESTORS CLOUD	0.001%	97.906%
6843	VALID SOLUCOES	0.001%	97.907%
6844	FIRST REIT	0.001%	97.908%
6845	GREENTOWN SERVI	0.001%	97.909%
6846	LEMAITRE VASCULAR INC COMMON STOCK USD.01	0.001%	97.910%
6847	COLONY NORTHSTAR INC CLASS A REIT USD.01	0.001%	97.912%
6848	GRANITE OIL COR	0.001%	97.913%
6849	Q TECHNOLOGY GR	0.001%	97.914%
6850	MAINSTREET EQUI	0.001%	97.915%
6851	IRON BRIDGE RES	0.001%	97.916%
6852	CHAOWEI POWER H	0.001%	97.917%
6853	PHISON ELECTRON	0.001%	97.918%
6854	TAIWAN COGENERA	0.001%	97.920%
6855	MCMILLAN SHAKES	0.001%	97.921%
6856	METROPOLITAN BA	0.001%	97.922%
6857	ARATA CORP	0.001%	97.923%
6858	CLIFTON BANCORP INC COMMON STOCK USD.01	0.001%	97.924%
6859	SANOMA OYJ	0.001%	97.925%
6860	ORIENT CORP	0.001%	97.926%
6861	SPEEDCAST INTL	0.001%	97.928%
6862	MIQUEL Y COSTAS	0.001%	97.929%
6863	ADITYA BIRLA FA	0.001%	97.930%
6864	FERROLIGAS FERB	0.001%	97.931%
6865	FRASERS HOSPITA	0.001%	97.932%
6866	WISDOMTREE INVESTMENTS INC COMMON STOCK USD.01	0.001%	97.933%
6867	FOCALTECH SYSTE	0.001%	97.934%
6868	AOI ELECTRONICS	0.001%	97.935%
6869	METALLURGICAL C	0.001%	97.937%
6870	BENEFIT ONE INC	0.001%	97.938%
6871	BRF SA	0.001%	97.939%
6872	STANDARD LIFE I	0.001%	97.940%
6873	GLORIA MATERIAL	0.001%	97.941%
6874	ADCOCK INGRAM H	0.001%	97.942%
6875	SCHOELLER BLECK	0.001%	97.943%
6876	CADILA HEALTHCA	0.001%	97.945%
6877	SYSTEX CORPORAT	0.001%	97.946%
6878	YIEH PHUI ENTS	0.001%	97.947%
6879	ENZO BIOCHEM INC COMMON STOCK USD.01	0.001%	97.948%
6880	MONARCH CASINO + RESORT INC COMMON STOCK USD.01	0.001%	97.949%
6881	SMI HOLDINGS GR	0.001%	97.950%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6882	DAIICHI KIGENSO	0.001%	97.951%
6883	UNILEVER INDONE	0.001%	97.952%
6884	NEXEN TIRE CORP	0.001%	97.954%
6885	SEMIRARA MINING	0.001%	97.955%
6886	SKANSKA AB	0.001%	97.956%
6887	CLEVO	0.001%	97.957%
6888	GREENHILL + CO INC COMMON STOCK USD.01	0.001%	97.958%
6889	NATIONAL THERMA	0.001%	97.959%
6890	GODREJ CONSUMER	0.001%	97.960%
6891	CVC BRASIL OP A	0.001%	97.961%
6892	NESTLE INDIA	0.001%	97.963%
6893	MINOR INTERNATI	0.001%	97.964%
6894	STS SEMICONDUCT	0.001%	97.965%
6895	LONKING HOLDING	0.001%	97.966%
6896	JAPARA HEALTHCA	0.001%	97.967%
6897	SADBHAV ENGINEE	0.001%	97.968%
6898	BRUNEL INTL	0.001%	97.969%
6899	EHIME BANK	0.001%	97.970%
6900	ACHILLION PHARMACEUTICALS COMMON STOCK USD.001	0.001%	97.972%
6901	BACHEM HLD AG-B	0.001%	97.973%
6902	VIACOM INC CLASS A COMMON STOCK USD.001	0.001%	97.974%
6903	ASSOCD INTL HOT	0.001%	97.975%
6904	HANWHA SECS	0.001%	97.976%
6905	LINK AND MOTIVA	0.001%	97.977%
6906	BK OF SAGA	0.001%	97.978%
6907	RENT A CENTER INC COMMON STOCK USD.01	0.001%	97.979%
6908	PREMIER FOODS	0.001%	97.980%
6909	IBASE TECHNOLOG	0.001%	97.982%
6910	FUKUDA CORP	0.001%	97.983%
6911	AIMS AMP CAPITA	0.001%	97.984%
6912	IPCA LABORATORI	0.001%	97.985%
6913	SAKAI CHEMICAL	0.001%	97.986%
6914	BANK OF CHONGQI	0.001%	97.987%
6915	SANSIRI PUBLIC	0.001%	97.988%
6916	NISSIN CORP	0.001%	97.989%
6917	SUESS MICRO TEC	0.001%	97.991%
6918	FUSO CHEMICAL C	0.001%	97.992%
6919	HOOKER FURNITURE CORP COMMON STOCK	0.001%	97.993%
6920	SOITEC	0.001%	97.994%
6921	TOYO CONSTRUCTI	0.001%	97.995%
6922	CHINA SHENGMU O	0.001%	97.996%
6923	HOCHDORF HOLDIN	0.001%	97.997%
6924	STOBART GROUP L	0.001%	97.998%
6925	WEBJET LTD	0.001%	97.999%
6926	REGIONAL MANAGEMENT CORP COMMON STOCK USD.1	0.001%	98.001%
6927	TOM TAILOR HOLD	0.001%	98.002%
6928	FANTASIA HOLDIN	0.001%	98.003%
6929	BANDO CHEMICAL	0.001%	98.004%
6930	ALUMINUM CORP OF CHINA ADR ADR	0.001%	98.005%
6931	BORAL LIMITED	0.001%	98.006%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6932	AUSNUTRIA DAIRY	0.001%	98.007%
6933	ASCENTIAL PLC	0.001%	98.008%
6934	BEIJER ALMA AB	0.001%	98.009%
6935	MITANI CORP	0.001%	98.011%
6936	PETRON CORP	0.001%	98.012%
6937	ORDINA NV	0.001%	98.013%
6938	ISEKI & CO	0.001%	98.014%
6939	FIAT CHRYSLER A	0.001%	98.015%
6940	CT ENVIRONMENTA	0.001%	98.016%
6941	GRAPE KING INC	0.001%	98.017%
6942	YASUNAGA CORP	0.001%	98.018%
6943	PHOENIX HLDGS L	0.001%	98.019%
6944	ANGLO PACIFIC G	0.001%	98.020%
6945	MEKONOMEN AB	0.001%	98.022%
6946	MOUNTAIN PROVIN	0.001%	98.023%
6947	CHINA METAL PRO	0.001%	98.024%
6948	FORD OTOSAN	0.001%	98.025%
6949	OSSTEM IMPLANT	0.001%	98.026%
6950	CHINA PETROLEUM	0.001%	98.027%
6951	CULP INC COMMON STOCK USD.05	0.001%	98.028%
6952	TSUBAKI NAKASHI	0.001%	98.029%
6953	VERITEX HOLDINGS INC COMMON STOCK USD.01	0.001%	98.030%
6954	RAMAYANA LESTAR	0.001%	98.031%
6955	TRUE NORTH COMM	0.001%	98.033%
6956	SOL SPA	0.001%	98.034%
6957	BIOGAIA AB	0.001%	98.035%
6958	CAPITAL SENIOR LIVING CORP COMMON STOCK USD.01	0.001%	98.036%
6959	HYUNDAI DS,OLD	0.001%	98.037%
6960	SHIKUN & BINUI	0.001%	98.038%
6961	YOUNGWON CORP	0.001%	98.039%
6962	SANDEN CORP	0.001%	98.040%
6963	CAWACHI LTD	0.001%	98.041%
6964	ZUG ESTATES HLD	0.001%	98.042%
6965	FIDEA HOLDINGS	0.001%	98.043%
6966	NIPPON SODA CO	0.001%	98.045%
6967	PAB K TJIWI KIM	0.001%	98.046%
6968	BRODRENE HARTMA	0.001%	98.047%
6969	NIPPON YUSOKI C	0.001%	98.048%
6970	FUJICCO CO	0.001%	98.049%
6971	ACCESS CO LTD	0.001%	98.050%
6972	WASHTEC AG	0.001%	98.051%
6973	COLBUN S.A.	0.001%	98.052%
6974	WESTERN ENERGY	0.001%	98.053%
6975	HC INTERNATIONA	0.001%	98.054%
6976	RENASAS ELECTRO	0.001%	98.055%
6977	TSUKISHIMA KIKA	0.001%	98.057%
6978	JAPAN PULP & PA	0.001%	98.058%
6979	TONG YANG INV B	0.001%	98.059%
6980	STELLA CHEMIFA	0.001%	98.060%
6981	HUNTER DOUGLAS	0.001%	98.061%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
6982	OPTO TECH CORPN	0.001%	98.062%
6983	HEINEKEN MALAYS	0.001%	98.063%
6984	EL PUERTO DE LI	0.001%	98.064%
6985	H&R GMBH & CO K	0.001%	98.065%
6986	SIA REIT INC	0.001%	98.066%
6987	KT SKYLIFE CO L	0.001%	98.067%
6988	ICHIYOSHI SECS	0.001%	98.068%
6989	TT ELECTRONICS	0.001%	98.069%
6990	SHIKOKU CHEMICA	0.001%	98.071%
6991	EVEN CONSTRUCTO	0.001%	98.072%
6992	MOTHERSON SUMI	0.001%	98.073%
6993	MINITUBISHI STEE	0.001%	98.074%
6994	CORP INMOBILIAR	0.001%	98.075%
6995	TIAN GE INTERAC	0.001%	98.076%
6996	DATANG INTL POW	0.001%	98.077%
6997	GP STRATEGIES C	0.001%	98.078%
6998	TRINITY MIRROR	0.001%	98.079%
6999	XING AG	0.001%	98.080%
7000	LAI SUN DEVELOP	0.001%	98.081%
7001	SINGAPORE FINAN	0.001%	98.082%
7002	CORPORATE TRAVE	0.001%	98.083%
7003	COLTENE HOLDI	0.001%	98.084%
7004	CHOLAMANDALAM I	0.001%	98.086%
7005	WELCIA HOLDINGS	0.001%	98.087%
7006	TOYO ENG CORP	0.001%	98.088%
7007	NORDIC SEMICOND	0.001%	98.089%
7008	CEMEX LATAM HLD	0.001%	98.090%
7009	ALONY HETZ	0.001%	98.091%
7010	BERJAYA CORPORA	0.001%	98.092%
7011	TAEKWANG IND CO	0.001%	98.093%
7012	MALAYSIA BUILD	0.001%	98.094%
7013	SCSK CORPORATIO	0.001%	98.095%
7014	FINANCIAL PRODU	0.001%	98.096%
7015	MOUNT GIBSON IR	0.001%	98.097%
7016	HEARTLAND NEW Z	0.001%	98.098%
7017	PARIS ORLEANS S	0.001%	98.099%
7018	GLOBAL POWER SY	0.001%	98.100%
7019	TOHO TITANIUM C	0.001%	98.102%
7020	SENEX ENERGY LT	0.001%	98.103%
7021	PP LONDON SUMAT	0.001%	98.104%
7022	AMSTERDAM COMMO	0.001%	98.105%
7023	SYNCHRONOSS TECHNOLOGIES INC COMMON STOCK USD.0001	0.001%	98.106%
7024	ACOM CO	0.001%	98.107%
7025	MIRAMAR HTEL &	0.001%	98.108%
7026	HI-P INTERNATIO	0.001%	98.109%
7027	LING SEN PRECIS	0.001%	98.110%
7028	EL POLLO LOCO HOLDINGS INC COMMON STOCK USD.01	0.001%	98.111%
7029	SHANDONG CHENMI	0.001%	98.112%
7030	GL EVENTS	0.001%	98.113%
7031	KYOKUTO BOEKI K	0.001%	98.114%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7032	TSUGAMI CORP	0.001%	98.115%
7033	CHENIERE ENERGY PART LP HOLD COMMON STOCK	0.001%	98.116%
7034	MESA LABORATORIES INC COMMON STOCK	0.001%	98.117%
7035	CORP COMERCI SA	0.001%	98.119%
7036	KH NEOCHEM CO L	0.001%	98.120%
7037	TECNICAS REUNID	0.001%	98.121%
7038	GROUPE CRIT	0.001%	98.122%
7039	LOOKERS PLC	0.001%	98.123%
7040	AISAN INDUSTRY	0.001%	98.124%
7041	SEAH STEEL	0.001%	98.125%
7042	MAX CO	0.001%	98.126%
7043	TA CHEN STAINLE	0.001%	98.127%
7044	NIPPON KINZOKU	0.001%	98.128%
7045	SOLOR A/S	0.001%	98.129%
7046	COMPAGNIE DES A	0.001%	98.130%
7047	KINIK CO	0.001%	98.131%
7048	SANTOS BRASIL P	0.001%	98.132%
7049	INOVALON HOLDINGS INC A COMMON STOCK USD.000005	0.001%	98.133%
7050	KRESNA	0.001%	98.134%
7051	UEM SUNRISE BHD	0.001%	98.135%
7052	MONOTYPE IMAGING HOLDINGS IN COMMON STOCK USD.001	0.001%	98.136%
7053	GCL NEW ENERGY	0.001%	98.137%
7054	BORUSSIA DORTMU	0.001%	98.139%
7055	SHINKONG SYNTHE	0.001%	98.140%
7056	CENTURIA INDUST	0.001%	98.141%
7057	HURCO COMPANIES INC COMMON STOCK	0.001%	98.142%
7058	CREDITO REAL SA	0.001%	98.143%
7059	EUROMONEY INST	0.001%	98.144%
7060	ODFJELL DRILLIN	0.001%	98.145%
7061	HOTEL SHILLA	0.001%	98.146%
7062	SUMITOMO SEIKA	0.001%	98.147%
7063	JINDAL SAW LTD	0.001%	98.148%
7064	ASAHI HOLDINGS	0.001%	98.149%
7065	NRG YIELD INC CLASS C COMMON STOCK	0.001%	98.150%
7066	SIGDO KOPPERS S	0.001%	98.151%
7067	ALIANSCE SHOPPI	0.001%	98.152%
7068	SHUTTLE INC	0.001%	98.153%
7069	SUN HUNG KAI CO	0.001%	98.154%
7070	RADICO KHAITAN	0.001%	98.155%
7071	SCHMOLZ+BICKENB	0.001%	98.156%
7072	JAIPRAKASH ASSO	0.001%	98.157%
7073	RORZE CORP	0.001%	98.158%
7074	INPHI CORP COMMON STOCK	0.001%	98.159%
7075	SWECO AB	0.001%	98.160%
7076	HOKKAIDO ELEC P	0.001%	98.161%
7077	51JOB INC ADR ADR USD.0001	0.001%	98.163%
7078	ADVANCED WIRELE	0.001%	98.164%
7079	FRASERS CENTREP	0.001%	98.165%
7080	NEPI ROCKCASTLE	0.001%	98.166%
7081	TOKAI RUBBER IN	0.001%	98.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7082	CONCORD NEW ENE	0.001%	98.168%
7083	SAIBU GAS CO	0.001%	98.169%
7084	DONGFANG ELECT	0.001%	98.170%
7085	DIGI INTL INC	0.001%	98.171%
7086	BANKFINANCIAL CORP COMMON STOCK USD.01	0.001%	98.172%
7087	IMMOBILIARE GRA	0.001%	98.173%
7088	AEROSPACE INDUS	0.001%	98.174%
7089	ADDUS HOMECARE CORP COMMON STOCK USD.001	0.001%	98.175%
7090	GERDAU SA	0.001%	98.176%
7091	CIA SANEAMENTO	0.001%	98.177%
7092	SOUTHERN NATL BANCORP OF VA COMMON STOCK USD.01	0.001%	98.178%
7093	GREATEK ELECTRO	0.001%	98.179%
7094	MITSUBOSHI BELT	0.001%	98.180%
7095	QGEP PARTICIPAC	0.001%	98.181%
7096	MGI COUTIER	0.001%	98.182%
7097	NV5 GLOBAL INC COMMON STOCK USD.01	0.001%	98.183%
7098	TIANJIN PORT DE	0.001%	98.184%
7099	KIKKOMAN CORP	0.001%	98.185%
7100	CONTINENTAL HLD	0.001%	98.186%
7101	KPIT TECHNOLOGI	0.001%	98.187%
7102	PROSPERITY REIT	0.001%	98.188%
7103	GLADSTONE COMME	0.001%	98.189%
7104	HOKUTO CORP	0.001%	98.190%
7105	HO BEE INVESTME	0.001%	98.192%
7106	TEAM INC	0.001%	98.193%
7107	SENTUL CITY TBK	0.001%	98.194%
7108	JASA MARGA	0.001%	98.195%
7109	MAJOR CINEPLEX	0.001%	98.196%
7110	JOHN LAING GROU	0.001%	98.197%
7111	BARNES + NOBLE EDUCATION INC COMMON STOCK USD.01	0.001%	98.198%
7112	CAMBIAN GROUP P	0.001%	98.199%
7113	SA SA INTL HLDG	0.001%	98.200%
7114	DIP CORPORATION	0.001%	98.201%
7115	DAEWOO SECURITI	0.001%	98.202%
7116	TOKAI CORP/GIFU	0.001%	98.203%
7117	METRO PACIFIC I	0.001%	98.204%
7118	G.U.D. HOLDINGS	0.001%	98.205%
7119	CHINA OVERSEAS	0.001%	98.206%
7120	KRBL LTD	0.001%	98.207%
7121	ROBINSONS RETAI	0.001%	98.208%
7122	NITTETSU MINING	0.001%	98.209%
7123	EIS ECZACIBASI	0.001%	98.210%
7124	MODEC INC	0.001%	98.211%
7125	NISHIMATSUYA CH	0.001%	98.212%
7126	MAGNITOGORS SPON GDR REGS DEPOSITORY RECEIPT	0.001%	98.213%
7127	TEXHONG TEXTILE	0.001%	98.214%
7128	HI SUN TECH CHI	0.001%	98.215%
7129	RYOSHOKU LTD	0.001%	98.216%
7130	KURABO INDUSTRI	0.001%	98.217%
7131	LEWIS GROUP LTD	0.001%	98.218%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7132	ADHI KARYA PERS	0.001%	98.219%
7133	BIESSE	0.001%	98.220%
7134	UNID CO LTD	0.001%	98.221%
7135	ATUL LTD	0.001%	98.222%
7136	PUMA AG	0.001%	98.223%
7137	ECO WORLD DEVL	0.001%	98.224%
7138	QUINSTREET INC COMMON STOCK USD.001	0.001%	98.225%
7139	UOA DEVELOPMENT	0.001%	98.226%
7140	KOREA GAS CORP	0.001%	98.227%
7141	HIMART CO LTD	0.001%	98.228%
7142	STARHUB LIMITED	0.001%	98.229%
7143	DASSAULT SYSTEM	0.001%	98.230%
7144	VOSSLOH AG	0.001%	98.231%
7145	BANK JABAR BANT	0.001%	98.232%
7146	SONG WON IND	0.001%	98.233%
7147	PUNJAB NATIONAL	0.001%	98.234%
7148	UNITED STATES LIME + MINERAL COMMON STOCK USD.1	0.001%	98.235%
7149	KALBE FARMA	0.001%	98.236%
7150	mitsui soko co	0.001%	98.237%
7151	MCCARTHY & STON	0.001%	98.238%
7152	DIC ASSET AG	0.001%	98.239%
7153	CARNIVAL GROUP	0.001%	98.240%
7154	AJANTA PHARMA	0.001%	98.241%
7155	SYNERGIE	0.001%	98.242%
7156	AXT INC COMMON STOCK USD.001	0.001%	98.243%
7157	VERITIV CORP COMMON STOCK USD.01	0.001%	98.244%
7158	HAP SENG CONSOL	0.001%	98.245%
7159	NICHIREKI CO LT	0.001%	98.246%
7160	POWELL INDUSTRIES INC COMMON STOCK USD.01	0.001%	98.247%
7161	KARUR VYSYA BAN	0.001%	98.248%
7162	CLARION CO	0.001%	98.249%
7163	AP THAILAND PCL	0.001%	98.250%
7164	AGUAS ANDINAS S	0.001%	98.251%
7165	MEDIDATA SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.252%
7166	DELEK GROUP	0.001%	98.253%
7167	GEOX S.P.A.	0.001%	98.254%
7168	AUSTAL LTD	0.001%	98.255%
7169	CERVECERIAS UNI	0.001%	98.256%
7170	ADVAN CO LTD	0.001%	98.257%
7171	JAPAN MEDICAL D	0.001%	98.258%
7172	GOLDSUN DEV/CON	0.001%	98.259%
7173	ELECTRA	0.001%	98.260%
7174	BURSON GROUP LT	0.001%	98.261%
7175	ASSET MANAGERS	0.001%	98.262%
7176	VECTRUS INC COMMON STOCK USD.01	0.001%	98.263%
7177	HANSOL PAPER CO	0.001%	98.264%
7178	GREAT EASTERN H	0.001%	98.265%
7179	BTB REAL ESTATE	0.001%	98.266%
7180	NAUTILUS GROUP	0.001%	98.267%
7181	TIME DOTCOM BHD	0.001%	98.268%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7182	NIPPON THOMPSON	0.001%	98.269%
7183	HUNG POO CONSTR	0.001%	98.270%
7184	ERICSSON (LM) TEL SP ADR ADR	0.001%	98.271%
7185	PROOFPOINT INC COMMON STOCK USD.0001	0.001%	98.272%
7186	SAGA PLC	0.001%	98.273%
7187	GLOBERIDE INC	0.001%	98.274%
7188	BROOKFIELD REAL	0.001%	98.275%
7189	ARITZIA INC	0.001%	98.276%
7190	AKTIA BANK OYJ	0.001%	98.277%
7191	GINTECH ENERGY	0.001%	98.278%
7192	SHOEI CO LTD	0.001%	98.279%
7193	SRI TRANG AGRO	0.001%	98.280%
7194	KOREA KOLMAR CO	0.001%	98.281%
7195	COCA-COLA FEMSA	0.001%	98.282%
7196	YOSHINOYA D&C C	0.001%	98.283%
7197	FOSSIL GROUP INC COMMON STOCK USD.01	0.001%	98.284%
7198	SUNSHINE 10	0.001%	98.285%
7199	HYUNDAI HOME SH	0.001%	98.286%
7200	CIA DE DIST INT	0.001%	98.287%
7201	VASCO DATA SECURITY INTL COMMON STOCK USD.001	0.001%	98.288%
7202	TAKASAGO INTL C	0.001%	98.289%
7203	CALIX INC COMMON STOCK	0.001%	98.290%
7204	STERLING CONSTRUCTION CO COMMON STOCK USD.01	0.001%	98.291%
7205	BW LPG LTD	0.001%	98.292%
7206	SPH REIT	0.001%	98.293%
7207	ATEAM INC	0.001%	98.294%
7208	UMW OIL & GAS C	0.001%	98.295%
7209	STAR MICRONICS	0.001%	98.296%
7210	SUPERIOR UNIFORM GROUP INC COMMON STOCK	0.001%	98.297%
7211	ROAD KING INFRA	0.001%	98.298%
7212	RHEON AUTO MACH	0.001%	98.299%
7213	GMO PAYMENT GAT	0.001%	98.300%
7214	DAIRY FARM INTL	0.001%	98.301%
7215	GUOCOLAND LTD	0.001%	98.302%
7216	NIHON NOHYAKU	0.001%	98.303%
7217	BANKINTER SA	0.001%	98.304%
7218	LEXTAR ELECTRON	0.001%	98.305%
7219	NRW HOLDINGS LT	0.001%	98.306%
7220	ALLIED MOTION TECHNOLOGIES COMMON STOCK	0.001%	98.307%
7221	TALK TALK TELEC	0.001%	98.308%
7222	MANILA ELECTRIC	0.001%	98.309%
7223	SAMTY CO.LTD.	0.001%	98.310%
7224	TRANS COSMOS	0.001%	98.311%
7225	MARUWA UNYU	0.001%	98.312%
7226	BES ENGINEERING	0.001%	98.313%
7227	MPACT LIMITED	0.001%	98.313%
7228	FIRST MINING GO	0.001%	98.314%
7229	AUSTRALIAN AGRI	0.001%	98.315%
7230	BROWN (N) GROUP	0.001%	98.316%
7231	FRANK'S INTERNA	0.001%	98.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7232	MONTEA SCA	0.001%	98.318%
7233	MAH SING GROUP	0.001%	98.319%
7234	COSTA GROUP HOL	0.001%	98.320%
7235	NETIA SA	0.001%	98.321%
7236	SURUGA CO LTD	0.001%	98.322%
7237	MIKUNI CORP	0.001%	98.323%
7238	SINARMAS LAND	0.001%	98.324%
7239	PCHOME ONLINE I	0.001%	98.325%
7240	CTI ENGINEERING	0.001%	98.326%
7241	LPP SA	0.001%	98.327%
7242	SPCG	0.001%	98.328%
7243	NEWALTA INC	0.001%	98.329%
7244	SUPERIOR INDUSTRIES INTL COMMON STOCK	0.001%	98.330%
7245	GPO AEROPORTUAR	0.001%	98.331%
7246	HIRATA TECHNICA	0.001%	98.332%
7247	SANY HEAVY EQUI	0.001%	98.333%
7248	DORIAN LPG LTD	0.001%	98.334%
7249	CHINA LILANG LT	0.001%	98.335%
7250	ELITE SEMICONDU	0.001%	98.336%
7251	SIPEF(PLANT FIN	0.001%	98.337%
7252	HAKDEX AB	0.001%	98.338%
7253	HORNBACK BAUMAR	0.001%	98.339%
7254	NIPPON DENKO CO	0.001%	98.340%
7255	NONG SHIM CO	0.001%	98.341%
7256	VITAL KSK HOLDI	0.001%	98.342%
7257	KUDELSKI S.A.	0.001%	98.343%
7258	WEYCO GROUP INC	0.001%	98.343%
7259	PULSE SEISMIC	0.001%	98.344%
7260	ANANDA DEVELOPM	0.001%	98.345%
7261	KENON HLDGS LTD	0.001%	98.346%
7262	DHT HOLDINGS IN	0.001%	98.347%
7263	ROO HSING	0.001%	98.348%
7264	CNA GR PHAR	0.001%	98.349%
7265	YAMAZEN CORPORA	0.001%	98.350%
7266	BRITISH AMERICA	0.001%	98.351%
7267	MERMAID MARINE	0.001%	98.352%
7268	I.T LIMITED	0.001%	98.353%
7269	FUJI CO(TOKYO)	0.001%	98.354%
7270	CSI PROPERTIES	0.001%	98.355%
7271	KARNATAKA BANK	0.001%	98.356%
7272	CALBEE INC	0.001%	98.357%
7273	COSAN LOGISTICA	0.001%	98.358%
7274	METALS X LTD	0.001%	98.359%
7275	ORION CORP	0.001%	98.360%
7276	SURGERY PARTNERS INC COMMON STOCK USD.01	0.001%	98.361%
7277	LINDBLAD EXPEDITIONS HOLDING COMMON STOCK USD.0001	0.001%	98.362%
7278	TITAN MACHINERY INC COMMON STOCK USD.00001	0.001%	98.363%
7279	GRUPO CEMENTOS	0.001%	98.364%
7280	OITA BANK	0.001%	98.364%
7281	XINGDA INTERNAT	0.001%	98.365%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7282	BRUNELLO CUCINE	0.001%	98.366%
7283	WIJAYA KARYA	0.001%	98.367%
7284	DELTA DUNIA PET	0.001%	98.368%
7285	PEPTIDREAM INC	0.001%	98.369%
7286	DAITO PHARM	0.001%	98.370%
7287	U-MING MARINE	0.001%	98.371%
7288	EIGHTEENTH BANK	0.001%	98.372%
7289	MULTIPLUS SA	0.001%	98.373%
7290	OPAP SA	0.001%	98.374%
7291	POLYPLEX THAILA	0.001%	98.375%
7292	PANDA GREEN ENE	0.001%	98.376%
7293	HOTELES CITY EX	0.001%	98.377%
7294	ANGI HOMESERVICES INC A COMMON STOCK	0.001%	98.378%
7295	PARCO CO	0.001%	98.379%
7296	ADANI TRANSMISS	0.001%	98.380%
7297	UNITECH PRINTED	0.001%	98.381%
7298	KASAI KOGYO CO	0.001%	98.381%
7299	RYOYO ELECTRO C	0.001%	98.382%
7300	ENAV SPA	0.001%	98.383%
7301	THAI VEGETABLE	0.001%	98.384%
7302	CHUGAI PHARM CO	0.001%	98.385%
7303	PETROPAVLOVSK	0.001%	98.386%
7304	NICHII GAKKAN C	0.001%	98.387%
7305	BROADLEAF CO LT	0.001%	98.388%
7306	MELISRON LTD	0.001%	98.389%
7307	NETUREN CO	0.001%	98.390%
7308	DYNAPACK INTL T	0.001%	98.391%
7309	COSTAMARE INC	0.001%	98.392%
7310	YURTEC CORPORAT	0.001%	98.393%
7311	YOMIURI LAND CO	0.001%	98.394%
7312	BRIDGEPOINT EDUCATION INC COMMON STOCK USD.01	0.001%	98.395%
7313	FORUS S.A.	0.001%	98.396%
7314	SCATEC SOLAR AS	0.001%	98.396%
7315	CHINA SINGYES S	0.001%	98.397%
7316	CLAS OHLSON AB	0.001%	98.398%
7317	UNITED SPIRITS	0.001%	98.399%
7318	KATAKURA INDS	0.001%	98.400%
7319	GLOBAL MEDIACOM	0.001%	98.401%
7320	PIERRE & VACANC	0.001%	98.402%
7321	MEGACHIPS CORP	0.001%	98.403%
7322	FRANKLIN COVEY CO COMMON STOCK USD.05	0.001%	98.404%
7323	PKP CARGO SA	0.001%	98.405%
7324	YAKULT HONSHA C	0.001%	98.406%
7325	TOWNGAS CHINA C	0.001%	98.407%
7326	LIFE CORPORATIO	0.001%	98.408%
7327	NITTA CORP	0.001%	98.409%
7328	VECTURA GROUP	0.001%	98.410%
7329	SPOK HOLDINGS INC COMMON STOCK USD.0001	0.001%	98.410%
7330	TECHNOPRO HLDGS	0.001%	98.411%
7331	CAPITAL® PRO	0.001%	98.412%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7332	BELLEVUE GROUP	0.001%	98.413%
7333	SMA SOLAR TECHN	0.001%	98.414%
7334	NAMESON	0.001%	98.415%
7335	MOTECH INDUSTRI	0.001%	98.416%
7336	XXL ASA	0.001%	98.417%
7337	STAR ASIAN INVE	0.001%	98.418%
7338	SEA HOLDINGS LT	0.001%	98.419%
7339	PHIBRO ANIMAL H	0.001%	98.420%
7340	JSP CORP	0.001%	98.421%
7341	METRO HOLDINGS	0.001%	98.422%
7342	PROCTOR&GAMBLE	0.001%	98.423%
7343	SL CORP	0.001%	98.423%
7344	M&A CAPITAL PAR	0.001%	98.424%
7345	ALUPAR INVEST S	0.001%	98.425%
7346	KOWLOON DEVMT	0.001%	98.426%
7347	NAMCHOW CHEMICA	0.001%	98.427%
7348	MORGAN SINDALL	0.001%	98.428%
7349	MILLER INDUSTRIES INC/TENN COMMON STOCK USD.01	0.001%	98.429%
7350	LAYNE CHRISTENS	0.001%	98.430%
7351	HIBIYA ENGINEER	0.001%	98.431%
7352	GRUPO ARGOS S.A	0.001%	98.432%
7353	MK ELECTRON	0.001%	98.433%
7354	MARLIN BUSINESS SERVICES INC COMMON STOCK USD.01	0.001%	98.434%
7355	CSW INDUSTRIALS INC COMMON STOCK USD.01	0.001%	98.434%
7356	PICO HOLDINGS INC COMMON STOCK USD.001	0.001%	98.435%
7357	SYMPHONY HLDGS	0.001%	98.436%
7358	CHONG HONG CONS	0.001%	98.437%
7359	WOCKHARDT LIMIT	0.001%	98.438%
7360	CMIC HOLDINGS C	0.001%	98.439%
7361	CHUNGHWA PRECIS	0.001%	98.440%
7362	TOLI CORP	0.001%	98.441%
7363	CEDAR REALTY TRUST INC REIT USD.06	0.001%	98.442%
7364	MEDICAL DATA VI	0.001%	98.443%
7365	TELESITES SAB D	0.001%	98.444%
7366	PRESIDENT SECS	0.001%	98.445%
7367	E-COMMODITIES H	0.001%	98.445%
7368	DAEWON PHARMACE	0.001%	98.446%
7369	SHINKO SHOJI CO	0.001%	98.447%
7370	JIN CO.LTD	0.001%	98.448%
7371	PROMOTORA DE IN	0.001%	98.449%
7372	CHINA OIL & GAS	0.001%	98.450%
7373	TOURISM HOLDING	0.001%	98.451%
7374	MITSUI HOME CO	0.001%	98.452%
7375	EIZO NANA O CORP	0.001%	98.453%
7376	AMER NATL BNKSHS/DANVILLE VA COMMON STOCK USD1.0	0.001%	98.454%
7377	UNITED INTL ENT	0.001%	98.455%
7378	ADVA AG	0.001%	98.455%
7379	TICON INDUSTRIA	0.001%	98.456%
7380	TENMA CORPORATI	0.001%	98.457%
7381	POLLARD BANKNOT	0.001%	98.458%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7382	INTOPS CO	0.001%	98.459%
7383	CEDAR WOODS PRO	0.001%	98.460%
7384	MAYNE PHARMA GR	0.001%	98.461%
7385	BASSETT FURNITURE INDS COMMON STOCK USD5.0	0.001%	98.462%
7386	NEOGENOMICS INC COMMON STOCK USD.001	0.001%	98.463%
7387	CELLCOM ISRAEL	0.001%	98.464%
7388	TORIDOLL CORPOR	0.001%	98.465%
7389	ALTRI SGPS S.A.	0.001%	98.465%
7390	DEA CAPITAL SPA	0.001%	98.466%
7391	GREEN BRICK PARTNERS INC COMMON STOCK USD.01	0.001%	98.467%
7392	TAIFLEX SCIENTI	0.001%	98.468%
7393	ORACLE CORP JAP	0.001%	98.469%
7394	CONTROL4 CORP COMMON STOCK USD.0001	0.001%	98.470%
7395	ENPLAS CORP	0.001%	98.471%
7396	SUNGWOO HITECH	0.001%	98.472%
7397	OSJB HOLDINGS C	0.001%	98.473%
7398	PENDRAGON PLC	0.001%	98.474%
7399	FINOLEX CABLES	0.001%	98.475%
7400	CARLSBERG BREWE	0.001%	98.475%
7401	GRUPO NUTRESA S	0.001%	98.476%
7402	DUNI AB	0.001%	98.477%
7403	NICE INFORMATIO	0.001%	98.478%
7404	SHOUGANG CNCRD	0.001%	98.479%
7405	IMVESCOR RESTAU	0.001%	98.480%
7406	CHAUN-CHOUNG TE	0.001%	98.481%
7407	GALAXY RESOURCE	0.001%	98.482%
7408	DAIWA INDUSTRIE	0.001%	98.483%
7409	EMPRESA NACIONA	0.001%	98.484%
7410	WELSPUN INDIA L	0.001%	98.484%
7411	XIABUXIABU CATE	0.001%	98.485%
7412	PEGASUS SEWING	0.001%	98.486%
7413	INGENIA COMMUNI	0.001%	98.487%
7414	UNIDEN CORP	0.001%	98.488%
7415	BELLATRIX EXPLORATION LTD COMMON STOCK	0.001%	98.489%
7416	DAI-ICHI SEIKO	0.001%	98.490%
7417	IDT CORP CLASS B COMMON STOCK USD.01	0.001%	98.491%
7418	TOMSON GROUP	0.001%	98.492%
7419	NATIONAL GRID P	0.001%	98.493%
7420	SAKATA INX CORP	0.001%	98.493%
7421	GREAT LAKES DRE	0.001%	98.494%
7422	SEKISUI JUSHI C	0.001%	98.495%
7423	TA YA ELEC WIR&	0.001%	98.496%
7424	GENESIS ENERGY	0.001%	98.497%
7425	NIPPON ROAD CO	0.001%	98.498%
7426	METAIR INVESTME	0.001%	98.499%
7427	NIPPON CARBON C	0.001%	98.500%
7428	KP TISSUE INC	0.001%	98.501%
7429	IMAGICA ROBOT H	0.001%	98.501%
7430	UNIVERSAL MEDIC	0.001%	98.502%
7431	DIVI'S LABORATO	0.001%	98.503%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7432	FORMULA SYST(19	0.001%	98.504%
7433	METAWATER CO LT	0.001%	98.505%
7434	DIGNITY PLC	0.001%	98.506%
7435	RAFFLES MEDICAL	0.001%	98.507%
7436	OAO GAZPROM	0.001%	98.508%
7437	INTERNATIONAL M	0.001%	98.509%
7438	CTCI CORP	0.001%	98.509%
7439	KURA CORPORATIO	0.001%	98.510%
7440	RAYMOND LTD	0.001%	98.511%
7441	KAMEI CORP	0.001%	98.512%
7442	COWELL E HOLDIN	0.001%	98.513%
7443	SUPERBLOCK PCL	0.001%	98.514%
7444	QUALITY HOUSES	0.001%	98.515%
7445	COCA-COLA WEST	0.001%	98.516%
7446	HOMETRUST BANCSHARES INC COMMON STOCK	0.001%	98.517%
7447	DAEWOONG CO LTD	0.001%	98.517%
7448	DOGAN HOLDINGS	0.001%	98.518%
7449	OKAMURA CORP	0.001%	98.519%
7450	GMR INFRASTRUCT	0.001%	98.520%
7451	HISAKA WORKS LT	0.001%	98.521%
7452	VAISALA	0.001%	98.522%
7453	BANK OF MARIN BANCORP/CA COMMON STOCK	0.001%	98.523%
7454	MENORA MIVTACHI	0.001%	98.524%
7455	TIM PARTICIPACOES SA ADR ADR	0.001%	98.525%
7456	HIRATA CORP	0.001%	98.525%
7457	BHARTI INFRATEL	0.001%	98.526%
7458	ALPHA & OMEGA S	0.001%	98.527%
7459	LOTTE CONFECT	0.001%	98.528%
7460	NAMYANG DAIRY P	0.001%	98.529%
7461	TAIWAN SECOM	0.001%	98.530%
7462	JSR CORPORATION	0.001%	98.531%
7463	CGN MEIYA POWER	0.001%	98.532%
7464	BANCO DAVIVIEND	0.001%	98.532%
7465	STHREE	0.001%	98.533%
7466	CHUNG HUNG STEE	0.001%	98.534%
7467	SCANDI STANDARD	0.001%	98.535%
7468	PETRON MALAYSIA	0.001%	98.536%
7469	SEAH BESTEEL CO	0.001%	98.537%
7470	PANIN FINANCIAL	0.001%	98.538%
7471	SEASPAN CORP	0.001%	98.539%
7472	HANDSOME CORP	0.001%	98.539%
7473	SAMYANG CORP	0.001%	98.540%
7474	ROKKO BUTTER CO	0.001%	98.541%
7475	GREE INC	0.001%	98.542%
7476	UNIVERSAL CEMEN	0.001%	98.543%
7477	LINX SA	0.001%	98.544%
7478	TOYO TANSO CO L	0.001%	98.545%
7479	ACTRON TECHNOLO	0.001%	98.546%
7480	FUJI CORP LTD/O	0.001%	98.546%
7481	SEACOR MARINE HOLDINGS INC COMMON STOCK USD.01	0.001%	98.547%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7482	PETRONAS GAS	0.001%	98.548%
7483	ELETRORBRAS COMM	0.001%	98.549%
7484	NAMURA SHIPBUIL	0.001%	98.550%
7485	FURUKAWA BATTER	0.001%	98.551%
7486	CMC MAGNETICS C	0.001%	98.552%
7487	CARMILA SA	0.001%	98.553%
7488	KYOEI STEEL LTD	0.001%	98.553%
7489	LOTES CO LTD	0.001%	98.554%
7490	VERA BRADLEY INC COMMON STOCK	0.001%	98.555%
7491	CHINA SUNTIEN G	0.001%	98.556%
7492	HANWHA NON-LIFE	0.001%	98.557%
7493	SURMODICS INC COMMON STOCK USD.05	0.001%	98.558%
7494	HARTALEGA HOLDI	0.001%	98.559%
7495	COMMUNISIS PLC	0.001%	98.560%
7496	TECHNOLOGY ONE	0.001%	98.560%
7497	DAI NIPPON TORY	0.001%	98.561%
7498	SAWIT SUMBERMAS	0.001%	98.562%
7499	CRAFT BREWERS A	0.001%	98.563%
7500	SILICONWARE PRE	0.001%	98.564%
7501	CCC SA	0.001%	98.565%
7502	ICOM INCORPORAT	0.001%	98.566%
7503	GPO DE INVERSIO	0.001%	98.567%
7504	OOH!MEDIA LTD	0.001%	98.567%
7505	TAI CHEUNG HLDG	0.001%	98.568%
7506	ALPIQ HOLDING A	0.001%	98.569%
7507	ORIOLA-KD CORP	0.001%	98.570%
7508	SANRIO CO	0.001%	98.571%
7509	HAMILTON BEACH BRAND A COMMON STOCK	0.001%	98.572%
7510	BORYSZEW SA	0.001%	98.573%
7511	GRUPO SECURITY	0.001%	98.573%
7512	CHINA AIRCRAFT	0.001%	98.574%
7513	CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001	0.001%	98.575%
7514	O-BANK CO LTD	0.001%	98.576%
7515	STARZEN CO LTD	0.001%	98.577%
7516	WINMARK CORP COMMON STOCK	0.001%	98.578%
7517	HILL INTERNATIONAL INC COMMON STOCK USD.0001	0.001%	98.579%
7518	F&A AQUA HOLDIN	0.001%	98.579%
7519	ASCENDAS HOSPIT	0.001%	98.580%
7520	DAEHAN FLOUR MI	0.001%	98.581%
7521	KEPPEL INFRASTR	0.001%	98.582%
7522	TUNG THIH ELECT	0.001%	98.583%
7523	JUSTSYSTEM	0.001%	98.584%
7524	FAR EAST HOSPIT	0.001%	98.585%
7525	DEVELOPMENT SEC	0.001%	98.586%
7526	BBX CAPITAL CORP COMMON STOCK USD.01	0.001%	98.586%
7527	SEIKITOKYU KOGY	0.001%	98.587%
7528	KUO TOONG INTER	0.001%	98.588%
7529	JAPAN MATERIAL	0.001%	98.589%
7530	SOLIUM CAPITAL	0.001%	98.590%
7531	MAN SE	0.001%	98.591%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7532	CROSS-HARBOUR H	0.001%	98.592%
7533	SOCIEDAD MATRIZ	0.001%	98.592%
7534	BEIJING GAS BLU	0.001%	98.593%
7535	RANK GROUP PLC	0.001%	98.594%
7536	WINCANTON	0.001%	98.595%
7537	KONISHI CO LTD	0.001%	98.596%
7538	MCBRIDE PLC	0.001%	98.597%
7539	TIPP24 SE	0.001%	98.598%
7540	COMPANHIA DE GA	0.001%	98.598%
7541	ZALANDO SE	0.001%	98.599%
7542	WILH. WILHELMSE	0.001%	98.600%
7543	SHANGHAI DASHEN	0.001%	98.601%
7544	VAN LANSCHOT NV	0.001%	98.602%
7545	HOTAI MOTOR CO	0.001%	98.603%
7546	NIPPON PISTON R	0.001%	98.604%
7547	SHINNIHON CORP	0.001%	98.604%
7548	JAC RECRUITMENT	0.001%	98.605%
7549	GUANGZHOU PHARM	0.001%	98.606%
7550	BATA INDIA LTD	0.001%	98.607%
7551	SKANDIABANKEN A	0.001%	98.608%
7552	PHILIPPINE NATL	0.001%	98.609%
7553	GET NICE HOLDIN	0.001%	98.609%
7554	NESTLE MALAY BH	0.001%	98.610%
7555	ORACLE FIN SERV	0.001%	98.611%
7556	KYUNG DONG	0.001%	98.612%
7557	DENYO CO	0.001%	98.613%
7558	AFFICHAGE HOLDI	0.001%	98.614%
7559	ORANGE POLSKA	0.001%	98.615%
7560	ECORODOVIAS INF	0.001%	98.615%
7561	MOMENTUM GROUP	0.001%	98.616%
7562	SCANDIC HOTELS	0.001%	98.617%
7563	NUFLARE TECHNOL	0.001%	98.618%
7564	MITO SECURITIES	0.001%	98.619%
7565	MERITZ FINANCIA	0.001%	98.620%
7566	WING ON CO INT	0.001%	98.621%
7567	ENVESTNET INC COMMON STOCK	0.001%	98.621%
7568	BETER BED HOLD	0.001%	98.622%
7569	AMUSE INC	0.001%	98.623%
7570	KOBAYASHI PHARM	0.001%	98.624%
7571	SANYANGIndustr	0.001%	98.625%
7572	XIAMEN INTL POR	0.001%	98.626%
7573	NIPPON CHEM IND	0.001%	98.626%
7574	RELIANCE COMMUN	0.001%	98.627%
7575	MILBON CO	0.001%	98.628%
7576	MARATHON GOLD C	0.001%	98.629%
7577	TYC BROTHER IND	0.001%	98.630%
7578	RIBBON COMMUNICATIONS INC COMMON STOCK USD.001	0.001%	98.631%
7579	HARMONIC INC	0.001%	98.631%
7580	PARTNER COMMUNI	0.001%	98.632%
7581	CENTURY TEXT &	0.001%	98.633%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7582	LC CORP S.A.	0.001%	98.634%
7583	DAI-DAN CO	0.001%	98.635%
7584	CHIYODA INTEGRE	0.001%	98.636%
7585	MUNKSJO OYJ	0.001%	98.637%
7586	HB TECHNOLOGY C	0.001%	98.637%
7587	AKSA AKRILIK KI	0.001%	98.638%
7588	ADLER REAL ESTA	0.001%	98.639%
7589	FREIGHTWAYS LTD	0.001%	98.640%
7590	SFA ENGINEERING	0.001%	98.641%
7591	CHINA STEEL CHE	0.001%	98.642%
7592	SUN PHARMACEUTI	0.001%	98.642%
7593	GOODBABY INTERN	0.001%	98.643%
7594	361 DEGREES INT	0.001%	98.644%
7595	DAISO CO	0.001%	98.645%
7596	TOWA CORP	0.001%	98.646%
7597	AXACTOR AB	0.001%	98.647%
7598	FLEXSTEEL INDS COMMON STOCK USD1.0	0.001%	98.647%
7599	SK-ELECTRONICS	0.001%	98.648%
7600	FOLKESTONE EDU	0.001%	98.649%
7601	ENERCHINA HOLDI	0.001%	98.650%
7602	SDI CORP	0.001%	98.651%
7603	CONCENTRADORA	0.001%	98.652%
7604	POTBELLY CORP COMMON STOCK USD.01	0.001%	98.652%
7605	GEORGE KENT MAL	0.001%	98.653%
7606	CONNECTICUT WATER SVC INC COMMON STOCK	0.001%	98.654%
7607	RIDLEY CORP LTD	0.001%	98.655%
7608	TETRA TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.656%
7609	ESTIA HELATH LT	0.001%	98.657%
7610	COLLINS FOOD LT	0.001%	98.657%
7611	COOPER ENERGY L	0.001%	98.658%
7612	RELIANCE CAPITA	0.001%	98.659%
7613	NOVATEK OAO	0.001%	98.660%
7614	IGB REAL ESTATE	0.001%	98.661%
7615	PSG GROUP LTD	0.001%	98.662%
7616	SIMMTECH CO LTD	0.001%	98.662%
7617	PARTRON CO LTD	0.001%	98.663%
7618	GULLIVER INTERN	0.001%	98.664%
7619	SBW	0.001%	98.665%
7620	CAMBRIDGE INDUS	0.001%	98.666%
7621	FRENCKEN GROUP	0.001%	98.667%
7622	WILH WILHELMOSEN	0.001%	98.667%
7623	LOTTE NON-LIFE	0.001%	98.668%
7624	SK TELECOM ADR	0.001%	98.669%
7625	TOKYO ENERGY&SY	0.001%	98.670%
7626	GLU MOBILE INC COMMON STOCK USD.0001	0.001%	98.671%
7627	ELECNOR SA	0.001%	98.671%
7628	YAKUODO CO LTD	0.001%	98.672%
7629	TOBISHIMA CORP	0.001%	98.673%
7630	ROLAND DG CORP	0.001%	98.674%
7631	SAKAI HEAVY IND	0.001%	98.675%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7632	EDP RENOVAVEIS	0.001%	98.676%
7633	B&B TOOLS AB	0.001%	98.676%
7634	CATHEDRAL ENERG	0.001%	98.677%
7635	BOUSTEAD HLDGS	0.001%	98.678%
7636	ORASCOM DEVELOP	0.001%	98.679%
7637	WHITESTONE REIT REIT USD.001	0.001%	98.680%
7638	FLYTECH TECHNOL	0.001%	98.680%
7639	ABRAXAS PETROLEUM CORP COMMON STOCK USD.01	0.001%	98.681%
7640	TRANCOM CO, LTD	0.001%	98.682%
7641	MAIRE TECNIMONT	0.001%	98.683%
7642	CHINESE ESTATES	0.001%	98.684%
7643	HIOKI EE CORP	0.001%	98.685%
7644	RADNET INC COMMON STOCK USD.0001	0.001%	98.685%
7645	YOTAI REF	0.001%	98.686%
7646	EREX CO LTD	0.001%	98.687%
7647	SINON CORP	0.001%	98.688%
7648	MITAC HOLDINGS	0.001%	98.689%
7649	SUNDARAM FINANC	0.001%	98.689%
7650	NEXPOINT RESIDENTIAL REIT USD.01	0.001%	98.690%
7651	MIMASU SEMICOND	0.001%	98.691%
7652	BANK HANDLOWY W	0.001%	98.692%
7653	LIVART CO LTD	0.001%	98.693%
7654	INFRASTRUTTURE	0.001%	98.694%
7655	PDL BIOPHARMA INC COMMON STOCK USD.01	0.001%	98.694%
7656	INDEPENDENCE HOLDING CO COMMON STOCK USD1.0	0.001%	98.695%
7657	ENEL AMERICAS S	0.001%	98.696%
7658	STERLITE TECHNO	0.001%	98.697%
7659	SOLAR APPLIED M	0.001%	98.698%
7660	PERSISTENT SYST	0.001%	98.698%
7661	ABLYNX NV	0.001%	98.699%
7662	MINATO BANK	0.001%	98.700%
7663	KOMERCNI BANKA	0.001%	98.701%
7664	JU TENG INTERNA	0.001%	98.702%
7665	FUNAI ELECTRIC	0.001%	98.702%
7666	HERITAGE INSURANCE HOLDINGS COMMON STOCK USD.0001	0.001%	98.703%
7667	STRAUSS GROUP L	0.001%	98.704%
7668	CORFICOLOMBIANA	0.001%	98.705%
7669	REVLON INC CLASS A COMMON STOCK USD.01	0.001%	98.706%
7670	WISOL CO LTD	0.001%	98.707%
7671	RIKEN VITAMIN C	0.001%	98.707%
7672	ELECOM CO LTD	0.001%	98.708%
7673	TEJON RANCH CO	0.001%	98.709%
7674	HYUNDAI ROTEM C	0.001%	98.710%
7675	DONGWONIndustr	0.001%	98.711%
7676	CENTRAL CHINA R	0.001%	98.711%
7677	HAWKINS INC COMMON STOCK USD.05	0.001%	98.712%
7678	LAND MARK OPTOE	0.001%	98.713%
7679	AMBARELLA INC	0.001%	98.714%
7680	KNOW IT AB	0.001%	98.715%
7681	BABCOCK + WILCOX ENTERPR COMMON STOCK USD.01	0.001%	98.715%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7682	TEIKOKU SEN-I C	0.001%	98.716%
7683	TONGYANG LIFE I	0.001%	98.717%
7684	TRANSACTION CAP	0.001%	98.718%
7685	ANICOM HOLDINGS	0.001%	98.719%
7686	HOUSING DEVELOP	0.001%	98.719%
7687	SANKYO TATEYAMA	0.001%	98.720%
7688	NVE CORP	0.001%	98.721%
7689	STOLT-NIELSEN L	0.001%	98.722%
7690	SECURITY BANK C	0.001%	98.723%
7691	KANSAI URBAN BA	0.001%	98.723%
7692	SHINKO PLANTECH	0.001%	98.724%
7693	GLAXOSMITHKLINE	0.001%	98.725%
7694	SUNDRAM FASTNER	0.001%	98.726%
7695	YINSON HOLDINGS	0.001%	98.727%
7696	Technopolis Oyj	0.001%	98.727%
7697	REGAL HOTELS IN	0.001%	98.728%
7698	SHW AG	0.001%	98.729%
7699	RELIANCE ENERGY	0.001%	98.730%
7700	RETELIT SPA	0.001%	98.731%
7701	IES HOLDINGS INC COMMON STOCK USD.01	0.001%	98.731%
7702	VITROLIFE AB	0.001%	98.732%
7703	DMC GLOBAL INC COMMON STOCK USD.05	0.001%	98.733%
7704	INDUSTR L FIN(IF	0.001%	98.734%
7705	YOUNGTEK ELECTR	0.001%	98.735%
7706	COSMOS PHARMACE	0.001%	98.735%
7707	GOLD CIRCUIT EL	0.001%	98.736%
7708	ALTEK CORP	0.001%	98.737%
7709	KUSURI NO AOKI	0.001%	98.738%
7710	ALLIED PROPERTI	0.001%	98.739%
7711	M DIAS BRANCO S	0.001%	98.739%
7712	TEXCELL	0.001%	98.740%
7713	PERLIS PLANTATI	0.001%	98.741%
7714	BEST WORLD	0.001%	98.742%
7715	DAIICHI JITSUGY	0.001%	98.743%
7716	HOCHIKI CORPORA	0.001%	98.743%
7717	JUNGFRAUBAHN HL	0.001%	98.744%
7718	CITY UNION BANK	0.001%	98.745%
7719	GRUPO INDUSTRIA	0.001%	98.746%
7720	IDI INSURANCE C	0.001%	98.747%
7721	OKURA INDUSTRIA	0.001%	98.747%
7722	TSUDAKOMA CORP	0.001%	98.748%
7723	AMER SOFTWARE I	0.001%	98.749%
7724	BANK COOP AG	0.001%	98.750%
7725	CATO CORP CLASS A COMMON STOCK USD.033	0.001%	98.751%
7726	ATRIUM LJUNGBER	0.001%	98.751%
7727	ADITYA BIRLA CA	0.001%	98.752%
7728	GATEWAY LIFESTY	0.001%	98.753%
7729	TYMAN PLC	0.001%	98.754%
7730	MIDDLESEX WATER CO COMMON STOCK	0.001%	98.755%
7731	NAN HAI CORPORA	0.001%	98.755%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7732	CHINA AEROSPACE	0.001%	98.756%
7733	FIRST FINANCIAL CORP/INDIANA COMMON STOCK	0.001%	98.757%
7734	SHIBAURA MECHAT	0.001%	98.758%
7735	KAS BANK	0.001%	98.759%
7736	KOREA CIRCUIT C	0.001%	98.759%
7737	FALCK RENEWABLE	0.001%	98.760%
7738	BAUER AG	0.001%	98.761%
7739	D-LINK	0.001%	98.762%
7740	MIDAS HLDGS	0.001%	98.762%
7741	PARK ELECTROCHE	0.001%	98.763%
7742	RCI HOSPITALITY HOLDINGS INC COMMON STOCK USD.01	0.001%	98.764%
7743	INTERVEST OFFIC	0.001%	98.765%
7744	SHINSHO CORP	0.001%	98.766%
7745	DONG-A SOCIO	0.001%	98.766%
7746	MURRAY & ROBERT	0.001%	98.767%
7747	UMW HLDGS BERHA	0.001%	98.768%
7748	AICHI CORPORATI	0.001%	98.769%
7749	FARGLORY LAND D	0.001%	98.770%
7750	FEDERAL CORP	0.001%	98.770%
7751	FOSTER (LB) CO A COMMON STOCK USD.01	0.001%	98.771%
7752	BULTEN AB	0.001%	98.772%
7753	ASIA VITAL COMP	0.001%	98.773%
7754	READING INTERNATIONAL INC A COMMON STOCK USD.01	0.001%	98.773%
7755	KJB FINANCIAL G	0.001%	98.774%
7756	PC JEWELLER LIM	0.001%	98.775%
7757	OXFORD INSTRUME	0.001%	98.776%
7758	DEXCOM INC COMMON STOCK USD.001	0.001%	98.777%
7759	CITY LODGE HOTE	0.001%	98.777%
7760	PAN INTL INDL	0.001%	98.778%
7761	ELETRORBRAS PREF	0.001%	98.779%
7762	PAL CO LTD	0.001%	98.780%
7763	DILIP BUILD	0.001%	98.781%
7764	SOGO MEDICAL CO	0.001%	98.781%
7765	NIPPON BEET SUG	0.001%	98.782%
7766	FRONTLINE LTD/B	0.001%	98.783%
7767	TATA COMMUNICAT	0.001%	98.784%
7768	AKEBONO BRAKE I	0.001%	98.784%
7769	RCF	0.001%	98.785%
7770	DSP GROUP INC	0.001%	98.786%
7771	mitsui HIGH TEC	0.001%	98.787%
7772	HUADIAN POWER I	0.001%	98.788%
7773	ALPHA CORP	0.001%	98.788%
7774	ACTER CO LTD	0.001%	98.789%
7775	PADINI HLDGS BH	0.001%	98.790%
7776	SESA SPA	0.001%	98.791%
7777	PLENUS CO	0.001%	98.791%
7778	UNION BNK OF IN	0.001%	98.792%
7779	XXENTRIA TECHNO	0.001%	98.793%
7780	TCL MULTIMEDIA	0.001%	98.794%
7781	TELENAV INC COMMON STOCK USD.001	0.001%	98.795%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7782	SMK CORP	0.001%	98.795%
7783	DARFON ELECTRON	0.001%	98.796%
7784	COMBA TELECOM S	0.001%	98.797%
7785	CINCINNATI BELL INC COMMON STOCK USD.01	0.001%	98.798%
7786	PALFINGER AG	0.001%	98.798%
7787	VALUETRONICS HL	0.001%	98.799%
7788	TOYO KANETSU KK	0.001%	98.800%
7789	YPSOMED HOLDING	0.001%	98.801%
7790	CARE PROPERTY I	0.001%	98.802%
7791	FUDO CONSTRUCTI	0.001%	98.802%
7792	LG CORP	0.001%	98.803%
7793	PNE WIND AG	0.001%	98.804%
7794	HIDAY HIDAKA CO	0.001%	98.805%
7795	BASTIDE LE CONF	0.001%	98.805%
7796	NISSHA PRINTING	0.001%	98.806%
7797	GR ED L'ESPRESS	0.001%	98.807%
7798	AVIANCA HOLDING	0.001%	98.808%
7799	HODOGAYA CHEMIC	0.001%	98.809%
7800	MOBILEONE LTD.	0.001%	98.809%
7801	FUJI SOFT ABC	0.001%	98.810%
7802	HAKUTO CO	0.001%	98.811%
7803	BYGGMAX GROUP A	0.001%	98.812%
7804	CONSORCIO ARA S	0.001%	98.812%
7805	CENTURIA METROP	0.001%	98.813%
7806	ASCENA RETAIL GROUP INC COMMON STOCK USD.01	0.001%	98.814%
7807	LIFETIME BRANDS INC COMMON STOCK USD.01	0.001%	98.815%
7808	KWS SAAT AG	0.001%	98.815%
7809	LANNETT CO INC COMMON STOCK USD.001	0.001%	98.816%
7810	ALDERMORE GROUP	0.001%	98.817%
7811	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	0.001%	98.818%
7812	CHINA RESOURCES	0.001%	98.818%
7813	PUNCH INDUSTRY	0.001%	98.819%
7814	ONE LIBERTY PRO	0.001%	98.820%
7815	INNOTECH CORP	0.001%	98.821%
7816	IDEC CORPORATIO	0.001%	98.822%
7817	BESALCO SA	0.001%	98.822%
7818	LIMELIGHT NETW	0.001%	98.823%
7819	MODERN LAND CHI	0.001%	98.824%
7820	KATHMANDU HOLDI	0.001%	98.825%
7821	HINGHAM INSTITUTION FOR SVGS COMMON STOCK USD1.0	0.001%	98.825%
7822	PT PAKUWON JATI	0.001%	98.826%
7823	DEUTSCHE BANK M	0.001%	98.827%
7824	TOP SPRING INTL	0.001%	98.828%
7825	EMBRAER SA SPON ADR ADR	0.001%	98.828%
7826	ETALON GROUP-GD	0.001%	98.829%
7827	PACT GROUP HOLD	0.001%	98.830%
7828	VILLA WORLD LTD	0.001%	98.831%
7829	SIOEN INDUSTRIE	0.001%	98.831%
7830	SEWON CELLONTEC	0.001%	98.832%
7831	SUN INTL LTD	0.001%	98.833%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7832	GURUNAVI INC	0.001%	98.834%
7833	HAGIHARA INDUST	0.001%	98.834%
7834	GREAT EASTERN S	0.001%	98.835%
7835	HAPPINET CORP	0.001%	98.836%
7836	FIRST MID ILLINOIS BNCSHS COMMON STOCK USD4.0	0.001%	98.837%
7837	DEPO AUTO PARTS	0.001%	98.838%
7838	RH COMMON STOCK USD.0001	0.001%	98.838%
7839	CHIMEI MATERIAL	0.001%	98.839%
7840	TOENEC CORP	0.001%	98.840%
7841	MERCURIES & ASS	0.001%	98.841%
7842	DAEDUCK GDS	0.001%	98.841%
7843	EMPEROR CAPITAL	0.001%	98.842%
7844	ZOOPLA PROPERTY	0.001%	98.843%
7845	KONGSBERG GRUPP	0.001%	98.844%
7846	MEDIAGRIF INTERACTIVE TECHNO COMMON STOCK	0.001%	98.844%
7847	EVERLIGHT CHEMI	0.001%	98.845%
7848	GUJARAT GAS LTD	0.001%	98.846%
7849	WAGeworks INC COMMON STOCK USD.001	0.001%	98.847%
7850	VIRGIN AUSTRALI	0.001%	98.847%
7851	KAJARIA CERAMIC	0.001%	98.848%
7852	KAWAI MUSICAL I	0.001%	98.849%
7853	HARIM CO LTD	0.001%	98.850%
7854	CENTRAL CHINA S	0.001%	98.850%
7855	ICHINEN CO LTD	0.001%	98.851%
7856	EIKEN CHEMICAL	0.001%	98.852%
7857	JOUNCE THERAPEUTICS INC COMMON STOCK USD.001	0.001%	98.853%
7858	SCIENTEX BERHAD	0.001%	98.853%
7859	F-TECH INC	0.001%	98.854%
7860	AARTI INDS	0.001%	98.855%
7861	REDCO PROPERTIE	0.001%	98.856%
7862	KAMEDA SEIKA CO	0.001%	98.856%
7863	KOMATSU SEIREN	0.001%	98.857%
7864	ZHONG AN REAL E	0.001%	98.858%
7865	ESSENDANT INC COMMON STOCK USD.1	0.001%	98.859%
7866	LIVE OAK BANCSHARES INC COMMON STOCK	0.001%	98.859%
7867	TOKUSHU TOKAI H	0.001%	98.860%
7868	CHIBA KOGYO BAN	0.001%	98.861%
7869	KEC INTERNATION	0.001%	98.862%
7870	ADDTECH AB B SH	0.001%	98.862%
7871	SIAM CITY CEMEN	0.001%	98.863%
7872	MOSHIMOSHI HOTL	0.001%	98.864%
7873	CHINA BANKING C	0.001%	98.865%
7874	ON THE BEACH GR	0.001%	98.865%
7875	CONS TOMOKA LAND CO FLORIDA COMMON STOCK USD1.0	0.001%	98.866%
7876	ISRA VISION AG	0.001%	98.867%
7877	S1 CORP	0.001%	98.867%
7878	NISSIN SUGAR HO	0.001%	98.868%
7879	BANGKOK LIFE AS	0.001%	98.869%
7880	DENKI KOGYO CO	0.001%	98.870%
7881	STRIDE STAPLED	0.001%	98.870%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7882	RHI MAGNESITA N	0.001%	98.871%
7883	CONA RESOURCES	0.001%	98.872%
7884	ASIA AVIATION P	0.001%	98.873%
7885	ARENA REIT	0.001%	98.873%
7886	PTC INDIA LTD	0.001%	98.874%
7887	COLOUR LIFE SER	0.001%	98.875%
7888	FENIX OUTDOOR I	0.001%	98.876%
7889	ASIA PACIFIC	0.001%	98.876%
7890	DONGKUK STRUCTU	0.001%	98.877%
7891	TUPY SA	0.001%	98.878%
7892	NCC GROUP LTD.	0.001%	98.879%
7893	INFOCOM CORP	0.001%	98.879%
7894	INSULET CORP	0.001%	98.880%
7895	EQUITY BANCSHARES INC CL A COMMON STOCK USD.01	0.001%	98.881%
7896	SENECA FOODS CORP CL A COMMON STOCK USD.25	0.001%	98.882%
7897	SOLOCAL GROUP	0.001%	98.882%
7898	ATRIUM EUROPEAN	0.001%	98.883%
7899	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.001%	98.884%
7900	SOGEFI	0.001%	98.885%
7901	KINDOM CONSTRUC	0.001%	98.885%
7902	MASISA SA	0.001%	98.886%
7903	NAVIGATOR GLOBA	0.001%	98.887%
7904	GRENKELEASING A	0.001%	98.887%
7905	HOLTEK SEMICOND	0.001%	98.888%
7906	POSCO CHEMTECH	0.001%	98.889%
7907	UNITIL CORP COMMON STOCK	0.001%	98.890%
7908	SPEEDY HIRE PLC	0.001%	98.890%
7909	TAIWAN SURFACE	0.001%	98.891%
7910	INTAGE INC	0.001%	98.892%
7911	XERO LIMITED	0.001%	98.893%
7912	FUJITSU KIDEN	0.001%	98.893%
7913	REGAL REIT	0.001%	98.894%
7914	PERSEUS MINING	0.001%	98.895%
7915	AIZAWA SECURITI	0.001%	98.896%
7916	HUCHEMS FINE CH	0.001%	98.896%
7917	JAMMU & KASHMIR	0.001%	98.897%
7918	AVIC INTERNATIO	0.001%	98.898%
7919	HANSEN TECHNOLO	0.001%	98.898%
7920	SILICON INTEG S	0.001%	98.899%
7921	MEGHMANI ORGANI	0.001%	98.900%
7922	STARTS PROCEED	0.001%	98.901%
7923	NAN KANG RUBB T	0.001%	98.901%
7924	OLYMPIC STEEL I	0.001%	98.902%
7925	KENTUCKY FRIED	0.001%	98.903%
7926	TELEFONICA BRAS	0.001%	98.904%
7927	MEDICLINIC INTE	0.001%	98.904%
7928	NAMHAE CHEMICAL	0.001%	98.905%
7929	KISCO CORP	0.001%	98.906%
7930	SUNPOWER CORP COMMON STOCK USD.001	0.001%	98.907%
7931	G-RESOURCES GP	0.001%	98.907%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7932	INOVALIS REAL E	0.001%	98.908%
7933	INAGEYA CO LTD	0.001%	98.909%
7934	RATCHTHANI	0.001%	98.909%
7935	HELIOS TECHNO H	0.001%	98.910%
7936	ELETROPAULO MET	0.001%	98.911%
7937	HAWAIIAN TELCOM HOLDCO INC COMMON STOCK USD.01	0.001%	98.912%
7938	CLEARWATER SEAF	0.001%	98.912%
7939	QSC AG	0.001%	98.913%
7940	NATIONAL ALUMIN	0.001%	98.914%
7941	ALE PROPERTY TR	0.001%	98.915%
7942	SUNG KWANG BEND	0.001%	98.915%
7943	HMC INVESTMENT	0.001%	98.916%
7944	EXMAR	0.001%	98.917%
7945	MONOGATARI CORP	0.001%	98.917%
7946	OPPENHEIMER HLD	0.001%	98.918%
7947	ORIENTAL HLDGS	0.001%	98.919%
7948	CELSIA SA ESP	0.001%	98.920%
7949	PANHANDLE OIL AND GAS INC A COMMON STOCK USD.01666	0.001%	98.920%
7950	CALIDA HLDG	0.001%	98.921%
7951	USA TRUCK INC COMMON STOCK USD.01	0.001%	98.922%
7952	BURKHALTER HOLD	0.001%	98.923%
7953	AJ RENT CAR	0.001%	98.923%
7954	LECTRA SYSTEMES	0.001%	98.924%
7955	MLP AG	0.001%	98.925%
7956	VOYAGE GROUP IN	0.001%	98.925%
7957	NICOLET BANKSHARES INC COMMON STOCK	0.001%	98.926%
7958	WHAN IN PHARMAC	0.001%	98.927%
7959	RUSHYDRO PJSC ADR ADR	0.001%	98.928%
7960	DCM SHRIRAM LTD	0.001%	98.928%
7961	DOF ASA	0.001%	98.929%
7962	DRAEGERWERK KGA	0.001%	98.930%
7963	HOOSIERS HOLDIN	0.001%	98.931%
7964	ASTI	0.001%	98.931%
7965	HELLENIC EXCH H	0.001%	98.932%
7966	IWAICOSMO HLDGS	0.001%	98.933%
7967	NOHMI BOSAI	0.001%	98.933%
7968	SILVER GRANT IN	0.001%	98.934%
7969	YOKOWO CO LTD	0.001%	98.935%
7970	GENTING PLANTA	0.001%	98.936%
7971	BOYAA INTERACTI	0.001%	98.936%
7972	SIAM GLOBAL HOU	0.001%	98.937%
7973	VIEWWORKS CO LTD	0.001%	98.938%
7974	MARINE PRODUCTS CORP COMMON STOCK USD.1	0.001%	98.938%
7975	NACCO INDUSTRIES CL A COMMON STOCK USD1.0	0.001%	98.939%
7976	TECHNOGYM SPA	0.001%	98.940%
7977	BANGKOK CHAIN H	0.001%	98.941%
7978	PACC OFFSHORE S	0.001%	98.941%
7979	TECHNICOLOR	0.001%	98.942%
7980	WIJAYA KARYA BE	0.001%	98.943%
7981	SIERRA BANCORP COMMON STOCK	0.001%	98.943%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
7982	KAPPAHL AB	0.001%	98.944%
7983	CHINA WATER IND	0.001%	98.945%
7984	MEGAWIDE CONS C	0.001%	98.946%
7985	DOOSAN ENGINE C	0.001%	98.946%
7986	MATRIX	0.001%	98.947%
7987	CHIMERIX INC COMMON STOCK USD.001	0.001%	98.948%
7988	KAIT	0.001%	98.949%
7989	YEUN CHYANG IND	0.001%	98.949%
7990	AJISEN CHINA HO	0.001%	98.950%
7991	TONG HSING ELEC	0.001%	98.951%
7992	BANK PERMATA TB	0.001%	98.951%
7993	HUDSON TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	98.952%
7994	JAMCO COPORATIN	0.001%	98.953%
7995	DIRECIONAL ENGE	0.001%	98.953%
7996	SHENGJING BANK	0.001%	98.954%
7997	MIE KOTSU GP HL	0.001%	98.955%
7998	MINISTOP CO	0.001%	98.956%
7999	GS GLOBAL CORP	0.001%	98.956%
8000	AMARA RAJA BATT	0.001%	98.957%
8001	CURRO HOLDINGS	0.001%	98.958%
8002	HOSA INTERNATIO	0.001%	98.958%
8003	HANJIN HEAVY IN	0.001%	98.959%
8004	ULTRA TECH CEMC	0.001%	98.960%
8005	ASSYSTEM	0.001%	98.961%
8006	GUJARAT STATE F	0.001%	98.961%
8007	SUNWAY REAL EST	0.001%	98.962%
8008	BIOSPECIFICS TECHNOLOGIES COMMON STOCK USD.001	0.001%	98.963%
8009	TOPBI INTERNATI	0.001%	98.963%
8010	GLOBAL YATIRIM	0.001%	98.964%
8011	LENZING AG	0.001%	98.965%
8012	LONMIN PLC	0.001%	98.966%
8013	CHARTER HALL LO	0.001%	98.966%
8014	CIVITAS SOLUTIONS INC COMMON STOCK USD.01	0.001%	98.967%
8015	BERJAYA SPORTS	0.001%	98.968%
8016	LITE-ON SEMICON	0.001%	98.968%
8017	GUANGDONG NAN Y	0.001%	98.969%
8018	FAIRWOOD HOLDIN	0.001%	98.970%
8019	LIG NEX1 CO LTD	0.001%	98.970%
8020	PIER 1 IMPORTS INC COMMON STOCK USD.001	0.001%	98.971%
8021	PACK CORP	0.001%	98.972%
8022	MONEYGRAM INTERNATIONAL INC COMMON STOCK USD.01	0.001%	98.973%
8023	AIRPORT CITY LT	0.001%	98.973%
8024	KOH YOUNG TECHN	0.001%	98.974%
8025	MEGA LIFESCIENC	0.001%	98.975%
8026	UTAH MEDICAL PRODUCTS INC COMMON STOCK USD.01	0.001%	98.975%
8027	GAFISA SA	0.001%	98.976%
8028	MESOBLAST LTD	0.001%	98.977%
8029	WISETECH GLOBAL	0.001%	98.977%
8030	THERMADOR GROUP	0.001%	98.978%
8031	JK TYRE & INDUS	0.001%	98.979%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8032	ANEST IWATA COR	0.001%	98.980%
8033	KOZA ANADOLU ME	0.001%	98.980%
8034	K&O ENERGY GROU	0.001%	98.981%
8035	CYBERDYNE INC	0.001%	98.982%
8036	SIME DARBY BHD	0.001%	98.982%
8037	UTD INDUSTRIAL	0.001%	98.983%
8038	SHIMIZU BANK	0.001%	98.984%
8039	GUARARAPES CONF	0.001%	98.984%
8040	BUFAB AB	0.001%	98.985%
8041	DOSHISHA CO	0.001%	98.986%
8042	HEIJMANS	0.001%	98.987%
8043	IMDEX LTD	0.001%	98.987%
8044	JAPAN PETROLEUM	0.001%	98.988%
8045	TIAN AN CHINA I	0.001%	98.989%
8046	HENDERSON LAND	0.001%	98.989%
8047	DAIKOKUTENBUSSA	0.001%	98.990%
8048	YARA INTERNATIO	0.001%	98.991%
8049	NEO SOLAR POWER	0.001%	98.991%
8050	YOUNGONE CORP	0.001%	98.992%
8051	LADENBURG THALMANN FINANCIAL COMMON STOCK USD.0001	0.001%	98.993%
8052	TARENA INTERNATIONAL INC ADR ADR USD.001	0.001%	98.993%
8053	HANNSTOUCH SOLU	0.001%	98.994%
8054	APPLIED DEVELOP	0.001%	98.995%
8055	MIRLE AUTOMATIO	0.001%	98.996%
8056	HEY SONG	0.001%	98.996%
8057	SINTEX PLASTICS	0.001%	98.997%
8058	ZTE CORP	0.001%	98.998%
8059	WASKITA BETON P	0.001%	98.998%
8060	AUBAY	0.001%	98.999%
8061	CORONA CORP	0.001%	99.000%
8062	JIMOTO HLDGS IN	0.001%	99.000%
8063	SRI REJEKI ISMA	0.001%	99.001%
8064	SOBHA LIMITED	0.001%	99.002%
8065	NEXT CO LTD	0.001%	99.002%
8066	YG ENTERTAINMEN	0.001%	99.003%
8067	UNIVERSAL ROBIN	0.001%	99.004%
8068	CHN INTL CAP (H	0.001%	99.004%
8069	FIRST CONNECTICUT BANCORP COMMON STOCK USD.01	0.001%	99.005%
8070	ONOKEN CO LTD	0.001%	99.006%
8071	H+H INTERNATIONAL	0.001%	99.007%
8072	OXLEY HOLDINGS	0.001%	99.007%
8073	SRE GROUP LTD	0.001%	99.008%
8074	ECLERX SERVICES	0.001%	99.009%
8075	NATCO PHARM	0.001%	99.009%
8076	WONIK IPS CO LT	0.001%	99.010%
8077	OLDTOWN BHD	0.001%	99.011%
8078	HKBN LTD	0.001%	99.011%
8079	AURAS TECHNOLOG	0.001%	99.012%
8080	BOSCH LTD	0.001%	99.013%
8081	RED LION HOTELS CORP COMMON STOCK USD.01	0.001%	99.013%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8082	CONSOLIDATED WATER CO ORD SH COMMON STOCK USD.6	0.001%	99.014%
8083	GIKEN LTD	0.001%	99.015%
8084	MELCO RESORTS &	0.001%	99.015%
8085	DONEGAL GROUP INC CL A COMMON STOCK USD.01	0.001%	99.016%
8086	CHANNEL WELL TE	0.001%	99.017%
8087	SINOLINK WORLDW	0.001%	99.017%
8088	SUNNINGDALE TEC	0.001%	99.018%
8089	GRUPO ROTOPLAS	0.001%	99.019%
8090	BELLE CORPORATI	0.001%	99.020%
8091	SOFTBANK TECHNO	0.001%	99.020%
8092	MATSUDA SANGYO	0.001%	99.021%
8093	PIDILITE INDUST	0.001%	99.022%
8094	NEW PROVENANCE	0.001%	99.022%
8095	OP FINANCIAL IN	0.001%	99.023%
8096	FINOLEXIndustr	0.001%	99.024%
8097	CO-TECH	0.001%	99.024%
8098	PT PAN INDONESIA	0.001%	99.025%
8099	CHONG KUN DANG	0.001%	99.026%
8100	NAUTILUS MINERA	0.001%	99.026%
8101	ASIA CEMENT CO	0.001%	99.027%
8102	NICE HOLDINGS C	0.001%	99.028%
8103	NIPPON SEISEN C	0.001%	99.028%
8104	KYUNG DONG NAVI	0.001%	99.029%
8105	GLORIOUS PROPER	0.001%	99.030%
8106	GALATASARAY SPO	0.001%	99.030%
8107	EVERBRIGHT SECU	0.001%	99.031%
8108	OILES CORPORATI	0.001%	99.032%
8109	CARDNO LIMITED	0.001%	99.032%
8110	ASPEED TECHNOLO	0.001%	99.033%
8111	APN OUTDOOR GRO	0.001%	99.034%
8112	SCALES CORP LTD	0.001%	99.034%
8113	ISTYLE INC	0.001%	99.035%
8114	GESCO AG	0.001%	99.036%
8115	TOKYO ROPE MFG	0.001%	99.036%
8116	TOCHIGI BANK	0.001%	99.037%
8117	SPRINGLAND INTE	0.001%	99.038%
8118	OYO CORPORATION	0.001%	99.038%
8119	PARROT	0.001%	99.039%
8120	BRIGHT SMART SE	0.001%	99.040%
8121	CHINA XLX FERTI	0.001%	99.040%
8122	TPI COMPOSITES INC COMMON STOCK USD.01	0.001%	99.041%
8123	HIGASHI NIHON H	0.001%	99.042%
8124	NORWEGIAN FINAN	0.001%	99.042%
8125	KEY COFFEE INC	0.001%	99.043%
8126	SAJO INDUSTRIES	0.001%	99.044%
8127	TMAC RESOURCES	0.001%	99.044%
8128	MBK PCL	0.001%	99.045%
8129	KUANGCHI SCIENC	0.001%	99.046%
8130	SHIBUSAWA W'HOU	0.001%	99.046%
8131	DAIKEN CORP	0.001%	99.047%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8132	PHOSAGRO OJSC	0.001%	99.048%
8133	SAGA COMMUNICATIONS INC CL A COMMON STOCK USD.01	0.001%	99.048%
8134	AFFIN HLDGS BHD	0.001%	99.049%
8135	T.HASEGAWA CO	0.001%	99.050%
8136	UMH PROP INC	0.001%	99.050%
8137	V-GUARD IND	0.001%	99.051%
8138	SHANDONG XINHUA	0.001%	99.052%
8139	BANK PEMBANGUNA	0.001%	99.052%
8140	FRP HOLDINGS INC COMMON STOCK USD.1	0.001%	99.053%
8141	YP	0.001%	99.054%
8142	NORTH MINING SH	0.001%	99.054%
8143	TAKE AND GIVE	0.001%	99.055%
8144	INDOFOOD CBP SU	0.001%	99.056%
8145	HOKKO CHEMICAL	0.001%	99.056%
8146	HUADIAN FUXIN E	0.001%	99.057%
8147	MACA LIMITED	0.001%	99.058%
8148	HIROCA HOLDINGS	0.001%	99.058%
8149	IMF (AUSTRALIA)	0.001%	99.059%
8150	ARGO GRAPHICS I	0.001%	99.060%
8151	OBERBANK AG	0.001%	99.060%
8152	SKF AB	0.001%	99.061%
8153	YASUDA WAREHOUS	0.001%	99.062%
8154	SUNONWEALTH ELE	0.001%	99.062%
8155	GUJARAT NARM	0.001%	99.063%
8156	DR REDDYS LABS	0.001%	99.064%
8157	RICH DEVELOPMEN	0.001%	99.064%
8158	GRAHAM CORP COMMON STOCK USD.1	0.001%	99.065%
8159	KITO CORP	0.001%	99.066%
8160	HUVIS CORP	0.001%	99.066%
8161	ESSO(FRANCAISE)	0.001%	99.067%
8162	KORTEK CORPN	0.001%	99.068%
8163	GOLD ROAD RESOU	0.001%	99.068%
8164	COSMO LADY CHIN	0.001%	99.069%
8165	CHICONY POWER T	0.001%	99.070%
8166	EKOVEST BHD	0.001%	99.070%
8167	TELEKOM MALAYSI	0.001%	99.071%
8168	EMLAK KONUT GYO	0.001%	99.072%
8169	INFIGEN ENERGY	0.001%	99.072%
8170	CHINA SANJIANG	0.001%	99.073%
8171	EH1 CAR SERVICES SPON ADR ADR USD.001	0.001%	99.074%
8172	HELLENIC PETROL	0.001%	99.074%
8173	TK CORP	0.001%	99.075%
8174	PFIZER LTD	0.001%	99.076%
8175	JUST DIAL LTD	0.001%	99.076%
8176	AD WORKS CO LTD	0.001%	99.077%
8177	OHSHO FOOD SERV	0.001%	99.078%
8178	PLASTIVALOIRE	0.001%	99.078%
8179	SDL PLC	0.001%	99.079%
8180	CAPITAL ENVIRON	0.001%	99.080%
8181	CHUNG HSIN ELEC	0.001%	99.080%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8182	EVS BROADCAST E	0.001%	99.081%
8183	UNITED BREWERIE	0.001%	99.081%
8184	PIONEER ENERGY SERVICES CORP COMMON STOCK USD.1	0.001%	99.082%
8185	LANTHEUS HOLDINGS INC COMMON STOCK USD.01	0.001%	99.083%
8186	CUCKOO ELECTRON	0.001%	99.083%
8187	FREIGHTCAR AMER	0.001%	99.084%
8188	TAMEDIA AG	0.001%	99.085%
8189	BAR HARBOR BANKSHARES COMMON STOCK USD2.0	0.001%	99.085%
8190	TOWER SEMICONDU	0.001%	99.086%
8191	CHIP ENG SENG C	0.001%	99.087%
8192	NQ MOBILE INC ADR CLASS A ADR USD.0001	0.001%	99.087%
8193	BRITANNIA INDUS	0.001%	99.088%
8194	SAES GETTERS	0.001%	99.089%
8195	WEST BANCORPORATION COMMON STOCK	0.001%	99.089%
8196	GUANGSHEN RAILW	0.001%	99.090%
8197	FLOTEK INDUSTRIES INC COMMON STOCK USD.0001	0.001%	99.091%
8198	COSCO INTERNATI	0.001%	99.091%
8199	ZIGEXN CO LTD	0.001%	99.092%
8200	HINOKIYA	0.001%	99.093%
8201	HUISHANG BANK C	0.001%	99.093%
8202	JAPAN WOOL TEXT	0.001%	99.094%
8203	INDIA CEMENTS	0.001%	99.094%
8204	MALAYSIA MINING	0.001%	99.095%
8205	UOB-KAY HIAN HO	0.001%	99.096%
8206	BRACK CAPITAL P	0.001%	99.096%
8207	SHIKIBO LTD	0.001%	99.097%
8208	FERRARI NV	0.001%	99.098%
8209	CITY OFFICE REI	0.001%	99.098%
8210	ENNOCONN CORP	0.001%	99.099%
8211	CH KARNCHANG,FG	0.001%	99.100%
8212	GLOBE TRADE CEN	0.001%	99.100%
8213	GAIN CAPITAL HOLDINGS INC COMMON STOCK USD.00001	0.001%	99.101%
8214	CAMBIUM LEARNING GROUP INC COMMON STOCK USD.001	0.001%	99.102%
8215	ALPHA NETWORKS	0.001%	99.102%
8216	BASLER AG	0.001%	99.103%
8217	EMPRESAS LA POL	0.001%	99.104%
8218	HANSOL LCD INC	0.001%	99.104%
8219	LAND & HOUSE PU	0.001%	99.105%
8220	THINKWARE SYSTE	0.001%	99.105%
8221	VISHAY PRECISION GROUP COMMON STOCK	0.001%	99.106%
8222	CHINA YURUN FOO	0.001%	99.107%
8223	NOMURA CO LTD	0.001%	99.107%
8224	KUKDO CHEMICAL	0.001%	99.108%
8225	WALLISER KANTON	0.001%	99.109%
8226	CHINA SILVER GR	0.001%	99.109%
8227	IMASEN ELEC IND	0.001%	99.110%
8228	TERRITORIAL BANCORP INC COMMON STOCK USD.01	0.001%	99.111%
8229	SHELL REFINING(0.001%	99.111%
8230	SPRING REAL EST	0.001%	99.112%
8231	ALBIS CO LTD	0.001%	99.113%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8232	ANTENA 3 DE TEL	0.001%	99.113%
8233	TONAMI HOLDINGS	0.001%	99.114%
8234	MICO LTD	0.001%	99.114%
8235	CHLITINA HOLDIN	0.001%	99.115%
8236	TOYO WHARF & W	0.001%	99.116%
8237	ORIENTAL WATCH	0.001%	99.116%
8238	HYUNDAI HCN CO	0.001%	99.117%
8239	MUHAK CO LTD	0.001%	99.118%
8240	AHRESTDY CORP	0.001%	99.118%
8241	DAWNRAYS PHARMS	0.001%	99.119%
8242	DUNELM GROUP PL	0.001%	99.120%
8243	HANMI PHARM CO	0.001%	99.120%
8244	WAH LEE INDUSTR	0.001%	99.121%
8245	GROUPE OPEN	0.001%	99.121%
8246	ENTRA ASA	0.001%	99.122%
8247	OPERA SOFTWARE	0.001%	99.123%
8248	VISTULA GROUP S	0.001%	99.123%
8249	CHINA SUNSHINE	0.001%	99.124%
8250	ATTENDO AB	0.001%	99.125%
8251	PINGUELY-HAULOT	0.001%	99.125%
8252	OENON HOLDINGS	0.001%	99.126%
8253	NEOWIZ GAMES CO	0.001%	99.127%
8254	WEIQIAO TEXTILE	0.001%	99.127%
8255	LAWSON PRODUCTS INC COMMON STOCK USD1.0	0.001%	99.128%
8256	KLOVERN AB B SH	0.001%	99.128%
8257	EBARA JITSUGYO	0.001%	99.129%
8258	GEK GROUP OF CO	0.001%	99.130%
8259	AKR CORPORINDO	0.001%	99.130%
8260	WASION METERS G	0.001%	99.131%
8261	NETENT AB	0.001%	99.132%
8262	SHN EXPRESSWAY	0.001%	99.132%
8263	AJIS CO LTD	0.001%	99.133%
8264	FUJIMI INC	0.001%	99.133%
8265	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.001%	99.134%
8266	SHENG SIONG GRO	0.001%	99.135%
8267	FUJI PHARM CO L	0.001%	99.135%
8268	MACAU LEGEND DE	0.001%	99.136%
8269	KITA-NIPPON BAN	0.001%	99.137%
8270	HILTON FOOD GRO	0.001%	99.137%
8271	LA DORIA SPA	0.001%	99.138%
8272	CIA DE SANEAMEN	0.001%	99.139%
8273	EXTRACTION OIL + GAS INC COMMON STOCK	0.001%	99.139%
8274	BEIJING NORTH S	0.001%	99.140%
8275	MANDOM CORP	0.001%	99.140%
8276	CHEVALIER INTL	0.001%	99.141%
8277	CHINA ANIMATION	0.001%	99.142%
8278	VILLAGE SUPERMA	0.001%	99.142%
8279	ANDHRA BANK	0.001%	99.143%
8280	TAKARA SHUZO CO	0.001%	99.144%
8281	BEC WORLD PUBLI	0.001%	99.144%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8282	GLOBAL&YUASA BA	0.001%	99.145%
8283	SHINY CHEMICAL	0.001%	99.145%
8284	ALIO GOLD INC	0.001%	99.146%
8285	SEOHEE CONSTRUC	0.001%	99.147%
8286	SYNTEC CONSTRUC	0.001%	99.147%
8287	UNIZYX HOLDING	0.001%	99.148%
8288	IHH HEALTHCARE	0.001%	99.149%
8289	TACHIBANA ELETE	0.001%	99.149%
8290	KUMHO INDUSTRIA	0.001%	99.150%
8291	EAGLE PHARMACEUTICALS INC COMMON STOCK USD.001	0.001%	99.150%
8292	LI PENG ENTERPR	0.001%	99.151%
8293	INGHAMS GROUP L	0.001%	99.152%
8294	WONIK MATERIALS	0.001%	99.152%
8295	MARS ENGINEERIN	0.001%	99.153%
8296	NIPPON FINE CHE	0.001%	99.154%
8297	RYODEN TRADING	0.001%	99.154%
8298	COMDIRECT BANK	0.001%	99.155%
8299	ASIA STD INTL G	0.001%	99.155%
8300	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.001%	99.156%
8301	ASKA PHARMACEU	0.001%	99.157%
8302	UNILEVER PLC	0.001%	99.157%
8303	SEKISUI PLASTIC	0.001%	99.158%
8304	EASTERN & ORIEN	0.001%	99.159%
8305	NORTHWEST PIPE	0.001%	99.159%
8306	TOA CORP	0.001%	99.160%
8307	KAGOME CO, LTD	0.001%	99.160%
8308	ESSENTRA PLC	0.001%	99.161%
8309	RTI SURGICAL INC COMMON STOCK USD.001	0.001%	99.162%
8310	RECIPHARM AB	0.001%	99.162%
8311	ATRIA GROUP PLC	0.001%	99.163%
8312	COWEN INC COMMON STOCK USD.01	0.001%	99.163%
8313	KEIYO CO	0.001%	99.164%
8314	MATSUYA CO (TOK	0.001%	99.165%
8315	YADEA GROUP HOL	0.001%	99.165%
8316	AICHI TOKEI DEN	0.001%	99.166%
8317	WOWOW INC	0.001%	99.167%
8318	QINGLING MOTORS	0.001%	99.167%
8319	HABIT RESTAURANTS INC/THE A COMMON STOCK USD.01	0.001%	99.168%
8320	TAEWOONG CO	0.001%	99.168%
8321	KANEMATSU ELEC	0.001%	99.169%
8322	VARDHMAN TEXTIL	0.001%	99.170%
8323	SK CHEMICALS	0.001%	99.170%
8324	MORESCO CORP	0.001%	99.171%
8325	NORDAX GROUP AB	0.001%	99.171%
8326	RENAISSANCE INC	0.001%	99.172%
8327	PLASSONIndustr	0.001%	99.173%
8328	MINMETALS LAND	0.001%	99.173%
8329	TSURUMI MFG CO	0.001%	99.174%
8330	LACTO JAPAN CO	0.001%	99.175%
8331	MINOR INTL	0.001%	99.175%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8332	SANYO SHOKAI	0.001%	99.176%
8333	RENTIAN TECHNOL	0.001%	99.176%
8334	NEWOCEAN ENERGY	0.001%	99.177%
8335	ROJANA INDUSTRI	0.001%	99.178%
8336	RVH INC	0.001%	99.178%
8337	PICO FAR EAST H	0.001%	99.179%
8338	ICHIKOH INDUSTR	0.001%	99.179%
8339	BIOTEQUE CORP	0.001%	99.180%
8340	CHINA AVIATION	0.001%	99.181%
8341	HEALTH INSURANCE INNOVATIO A COMMON STOCK USD.001	0.001%	99.181%
8342	FIRST GEN CORPO	0.001%	99.182%
8343	JAPAN CASH MACH	0.001%	99.182%
8344	SVI PCL-FOREIGN	0.001%	99.183%
8345	VILLAGE ROADSHO	0.001%	99.184%
8346	BWX LTD	0.001%	99.184%
8347	MANDALAY RESOUR	0.001%	99.185%
8348	SUMISEKI HOLDIN	0.001%	99.186%
8349	KCTECH	0.001%	99.186%
8350	ACHILLES CORP	0.001%	99.187%
8351	PC DEPOT CORP	0.001%	99.187%
8352	GOLDFIELD CORP COMMON STOCK USD.1	0.001%	99.188%
8353	KAWADA TECHNOLO	0.001%	99.189%
8354	MIDLAND STATES BANCORP INC COMMON STOCK USD.01	0.001%	99.189%
8355	CENTRAL SPORTS	0.001%	99.190%
8356	UNIVENTURES	0.001%	99.190%
8357	GRAND BAOXIN AU	0.001%	99.191%
8358	HUSQVARNA AB	0.001%	99.192%
8359	DISTELL GROUP L	0.001%	99.192%
8360	SHRIRAM CITY UN	0.001%	99.193%
8361	KYOSAN ELECTRIC	0.001%	99.193%
8362	VOYAGER THERAPEUTICS INC COMMON STOCK USD.001	0.001%	99.194%
8363	NEOPHOTONICS CORP COMMON STOCK USD.0025	0.001%	99.195%
8364	FREUND CORP	0.001%	99.195%
8365	SAKAI OVEX CO L	0.001%	99.196%
8366	FEED ONE CO LTD	0.001%	99.196%
8367	TIANJIN CAPITAL	0.001%	99.197%
8368	NONG SHIM HOLDI	0.001%	99.198%
8369	SHOWBOX CORP	0.001%	99.198%
8370	EAST CAPITAL EX	0.001%	99.199%
8371	STUDIO ALICE CO	0.001%	99.199%
8372	AMADEUS FIRE AG	0.001%	99.200%
8373	GLOBE UNION IND	0.001%	99.201%
8374	RCR TOMLINSON L	0.001%	99.201%
8375	DAOU DATA CORP	0.001%	99.202%
8376	COX & KINGS LTD	0.001%	99.202%
8377	LEASINVEST REAL	0.001%	99.203%
8378	RELIGARE HEALTH	0.001%	99.204%
8379	GRUPO AEROMEXIC	0.001%	99.204%
8380	JALUX INC	0.001%	99.205%
8381	ALINCO INC	0.001%	99.205%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8382	MIDWESTONE FINANCIAL GROUP I COMMON STOCK USD.01	0.001%	99.206%
8383	SEKERBANK	0.001%	99.207%
8384	GLOBALTRA SPONS GDR REG S DEPOSITORY RECEIPT	0.001%	99.207%
8385	NATIONAL COMMERCE CORP COMMON STOCK	0.001%	99.208%
8386	KOREA REAL ESTA	0.001%	99.208%
8387	PVR LTD	0.001%	99.209%
8388	CHINA OCEANWIDE	0.001%	99.210%
8389	PC PARTNER	0.001%	99.210%
8390	AVIC INTL HOLD	0.001%	99.211%
8391	YUEXIU TRANSPOR	0.001%	99.211%
8392	BYUCKSAN CORP	0.001%	99.212%
8393	AGILYSYS INC COMMON STOCK USD.3	0.001%	99.213%
8394	SIGMA DESIGNS INC COMMON STOCK	0.001%	99.213%
8395	P S CORPORATION	0.001%	99.214%
8396	CENTROTEC SUSTA	0.001%	99.214%
8397	TELE COLUMBUS A	0.001%	99.215%
8398	TOYO SECURITIES	0.001%	99.216%
8399	CNB FINANCIAL CORP/PA COMMON STOCK	0.001%	99.216%
8400	DELTA-GALIL IND	0.001%	99.217%
8401	KYOBO SECURITIE	0.001%	99.217%
8402	DMS CO LTD	0.001%	99.218%
8403	GUJARAT STATE P	0.001%	99.219%
8404	AKITA DRILLING	0.001%	99.219%
8405	CATHAY CONST	0.001%	99.220%
8406	PHX ENERGY SERV	0.001%	99.220%
8407	CITYCHAMP WATCH	0.001%	99.221%
8408	SANEI ARCHITECT	0.001%	99.222%
8409	NICHIBAN CO	0.001%	99.222%
8410	KMC KUEI MENG	0.001%	99.223%
8411	KANTO TSUKUBA B	0.001%	99.223%
8412	OKINAWA CELLULA	0.001%	99.224%
8413	LUNG YEN LIFE S	0.001%	99.225%
8414	NODA CORP	0.001%	99.225%
8415	DAISAN BANK	0.001%	99.226%
8416	mitsui + CO LTD SPONS ADR ADR	0.001%	99.226%
8417	NZ REFINING CO	0.001%	99.227%
8418	VINY THAI	0.001%	99.227%
8419	HOPEFLUENT GP H	0.001%	99.228%
8420	RIMO INTERNATIO	0.001%	99.229%
8421	DONGJIN SEMICHE	0.001%	99.229%
8422	PUBLIC FINANCIA	0.001%	99.230%
8423	ALTAMIR AMBOISE	0.001%	99.230%
8424	NORWAY ROYAL SA	0.001%	99.231%
8425	NICHIRIN CO LTD	0.001%	99.232%
8426	SEC CORPORATION	0.001%	99.232%
8427	LEALEA ENTERPRI	0.001%	99.233%
8428	ORION CORP/REPU	0.001%	99.233%
8429	RENHE COMMERCIA	0.001%	99.234%
8430	NIPPON YAKIN KO	0.001%	99.235%
8431	AIPHONE CO	0.001%	99.235%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8432	NISSEI ASB MACH	0.001%	99.236%
8433	ASCOPIAVE SPA	0.001%	99.236%
8434	CORE MOLDING TECHNOLOGIES IN COMMON STOCK USD.01	0.001%	99.237%
8435	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.001%	99.237%
8436	BELL SYSTEM24 H	0.001%	99.238%
8437	CHILISIN ELECTR	0.001%	99.239%
8438	MAX INDIA	0.001%	99.239%
8439	FUKUSHIMA BANK	0.001%	99.240%
8440	SK TELECOM	0.001%	99.240%
8441	AMADA HOLDINGS	0.001%	99.241%
8442	NITTO KOHKI CO	0.001%	99.242%
8443	WAKACHIKU CONST	0.001%	99.242%
8444	LANNA RESOURCES	0.001%	99.243%
8445	NEC CAPITAL SOL	0.001%	99.243%
8446	SCORPIO BULKERS	0.001%	99.244%
8447	CIA DE LOCACAO	0.001%	99.244%
8448	ZZZMITSUI SUGAR	0.001%	99.245%
8449	ORIENT SEMICOND	0.001%	99.246%
8450	STAR PETROLEUM	0.001%	99.246%
8451	NAGATANIEN CO L	0.001%	99.247%
8452	MIYAJI ENGINEER	0.001%	99.247%
8453	ZORLU ENRJI	0.001%	99.248%
8454	UNION BANK OF P	0.001%	99.249%
8455	AIRASIA X BHD	0.001%	99.249%
8456	YASHILI INTL HL	0.001%	99.250%
8457	SM INVESTMENTS	0.001%	99.250%
8458	SARTORIUS STEDI	0.001%	99.251%
8459	FUSO PHARM	0.001%	99.251%
8460	DELTA PROPERTY	0.001%	99.252%
8461	KR A/GLASS	0.001%	99.253%
8462	VERSABANK	0.001%	99.253%
8463	TOMOKU CO	0.001%	99.254%
8464	TAIHO KOGYO	0.001%	99.254%
8465	THYE MING INDUS	0.001%	99.255%
8466	KOREA ELEC TERM	0.001%	99.256%
8467	IMMSI SPA	0.001%	99.256%
8468	GRUPO FAMSA SA	0.001%	99.257%
8469	KWANG DONG PHAR	0.001%	99.257%
8470	ZHENGZHOU COAL	0.001%	99.258%
8471	VANACHAI GROUP	0.001%	99.258%
8472	BUDIMEX	0.001%	99.259%
8473	NAKANO CORP/TOK	0.001%	99.260%
8474	JENTECH PRECISI	0.001%	99.260%
8475	mitsui MINING C	0.001%	99.261%
8476	XINJIANG XINXIN	0.001%	99.261%
8477	T & K TOKA CO L	0.001%	99.262%
8478	AVANTI	0.001%	99.262%
8479	ALEXANDER FORBE	0.001%	99.263%
8480	TCI CO LTD	0.001%	99.264%
8481	ASIA HOLDINGS C	0.001%	99.264%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8482	MEISEI INDUSTRI	0.001%	99.265%
8483	NIPPON CARBIDE	0.001%	99.265%
8484	TELSTRA CORP-AD	0.001%	99.266%
8485	WEIKENG INDUSTR	0.001%	99.266%
8486	ERAWAN GROUP	0.001%	99.267%
8487	DE LICACY INDUS	0.001%	99.268%
8488	CRCC HIGH-TECH	0.001%	99.268%
8489	GOCOMPARE.COM G	0.001%	99.269%
8490	KYOKUTO SECURIT	0.001%	99.269%
8491	ETRON TECHNOLOG	0.001%	99.270%
8492	OSAKA STEEL CO	0.001%	99.271%
8493	SCHALTBAU HOLDI	0.001%	99.271%
8494	FUJITA KANKO IN	0.001%	99.272%
8495	ECOBALT SOLUTIO	0.001%	99.272%
8496	NISSHIN FUDOSAN	0.001%	99.273%
8497	NZX LTD	0.001%	99.273%
8498	RAMI LEVI CHAIN	0.001%	99.274%
8499	INFO SVS INTL	0.001%	99.275%
8500	MEDPACE HOLDINGS INC COMMON STOCK USD.01	0.001%	99.275%
8501	NIPPON COMMER D	0.001%	99.276%
8502	ARTNATURE INC	0.001%	99.276%
8503	Minerva SA	0.001%	99.277%
8504	LIAN BENG GROUP	0.001%	99.277%
8505	MIE BANK LTD/TH	0.001%	99.278%
8506	TUAN SING HLDGS	0.001%	99.279%
8507	TIPCO ASPHALT P	0.001%	99.279%
8508	DAE DUCK ELECTR	0.001%	99.280%
8509	JASMINE INTERNA	0.001%	99.280%
8510	CHUNG HWA PULP	0.001%	99.281%
8511	PROACT IT GROUP	0.001%	99.281%
8512	ACETO CORP COMMON STOCK USD.01	0.001%	99.282%
8513	DONGJIANG ENVIR	0.001%	99.283%
8514	CREATE RESTAURA	0.001%	99.283%
8515	REBOSIS PROPERT	0.001%	99.284%
8516	CAPITOL HEALTH	0.001%	99.284%
8517	ATSUGI NYLON IN	0.001%	99.285%
8518	OPT HOLDING INC	0.001%	99.285%
8519	BANCO SANTANDER CHILE ADR ADR	0.001%	99.286%
8520	CLEAN ENERGY FUELS CORP COMMON STOCK USD.0001	0.001%	99.286%
8521	NITTOC CONST CO	0.001%	99.287%
8522	SHREE CEMENT LT	0.001%	99.288%
8523	SWEDOL AB	0.001%	99.288%
8524	REGIS HEALTHCAR	0.001%	99.289%
8525	SCANDINAVIAN TO	0.001%	99.289%
8526	SEIKO PMC CORP	0.001%	99.290%
8527	YFC-BONEAGLE EL	0.001%	99.290%
8528	EXEL INDUSTRIES	0.001%	99.291%
8529	LIQUIDITY SERVICES INC COMMON STOCK USD.001	0.001%	99.292%
8530	TAMRON CO LTD	0.001%	99.292%
8531	CHAIN STORE OKU	0.001%	99.293%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8532	ISOLITE INSULAT	0.001%	99.293%
8533	XP POWER LTD	0.001%	99.294%
8534	HS INDUSTRIES C	0.001%	99.294%
8535	DAIKOKU DENKI C	0.001%	99.295%
8536	DONGKUKIndustr	0.001%	99.296%
8537	ABEONA THERAPEUTICS INC COMMON STOCK USD.01	0.001%	99.296%
8538	TECK RESOURCES	0.001%	99.297%
8539	MITSUUROKO CO L	0.001%	99.297%
8540	AIXTRON SE	0.001%	99.298%
8541	SENSHU ELECTRIC	0.001%	99.298%
8542	EAST WEST BANKI	0.001%	99.299%
8543	EGUARANTEE INC.	0.001%	99.299%
8544	PRIMO WATER CORP COMMON STOCK	0.001%	99.300%
8545	CAIRO COMMUNICA	0.001%	99.301%
8546	SCHIBSTED ASA	0.001%	99.301%
8547	GL SCIENCES	0.001%	99.302%
8548	HOTEL PROPERTY	0.001%	99.302%
8549	HANSOL CHEMICAL	0.001%	99.303%
8550	GENESIS LAND DE	0.001%	99.303%
8551	FRANCESCAS HOLDINGS CORP COMMON STOCK USD.01	0.001%	99.304%
8552	GIANPLUS TECHN	0.001%	99.304%
8553	OKABE CO	0.001%	99.305%
8554	EVERGREEN INTL	0.001%	99.306%
8555	BOSIDENG INTL H	0.001%	99.306%
8556	SANDRIDGE ENERGY INC COMMON STOCK USD.001	0.001%	99.307%
8557	FUSION PARTNERS	0.001%	99.307%
8558	EXCELSIOR MEDIC	0.001%	99.308%
8559	FONTERRA SHAREH	0.001%	99.308%
8560	DAESANG HOLDING	0.001%	99.309%
8561	ARDMORE SHIPPIN	0.001%	99.309%
8562	KEYW HOLDING CORP/THE COMMON STOCK	0.001%	99.310%
8563	ALIMAK GROUP AB	0.001%	99.311%
8564	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	0.001%	99.311%
8565	HEG LIMITED	0.001%	99.312%
8566	ASAHI ORGANIC C	0.001%	99.312%
8567	OPTRONTEC INC	0.001%	99.313%
8568	CNA FIREFE	0.001%	99.313%
8569	SUPALAI PCL-NVD	0.001%	99.314%
8570	ESUN HOLDINGS L	0.001%	99.314%
8571	COSCO CAPITAL I	0.001%	99.315%
8572	HASTINGS GROUP	0.001%	99.316%
8573	ASHFORD HOSPITALITY PRIME IN REIT USD.01	0.001%	99.316%
8574	AEON CREDIT SER	0.001%	99.317%
8575	NEL ASA	0.001%	99.317%
8576	C UYEMURA & CO	0.001%	99.318%
8577	IVE GROUP LTD	0.001%	99.318%
8578	MALAYAN FLOUR M	0.001%	99.319%
8579	LIGHT S.A.	0.001%	99.319%
8580	FURUSATO INDUST	0.001%	99.320%
8581	LUMENS CO LTD	0.001%	99.321%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8582	OPUS GROUP AB	0.001%	99.321%
8583	ZHONGYU GAS HOL	0.001%	99.322%
8584	TAOKAENOI	0.001%	99.322%
8585	RION CO LTD	0.001%	99.323%
8586	TAIMIDE TCH	0.001%	99.323%
8587	CHANGSHA ZOOMLI	0.001%	99.324%
8588	IJT TECHNOLOGY	0.001%	99.324%
8589	ROHM CO	0.001%	99.325%
8590	ATOM CORPORATIO	0.001%	99.325%
8591	ADATA TECHNOLOG	0.001%	99.326%
8592	HAN JIN TRANSPO	0.001%	99.327%
8593	BALDWIN + LYONS INC CL B COMMON STOCK	0.001%	99.327%
8594	EVOLUTION PETROLEUM CORP COMMON STOCK USD.001	0.001%	99.328%
8595	IDU CO.	0.001%	99.328%
8596	SABATE DIOSOS	0.001%	99.329%
8597	HAICHANG HOLDIN	0.001%	99.329%
8598	CIVEO CORP	0.001%	99.330%
8599	EDREAMS ODIGEO	0.001%	99.330%
8600	SILICONWARE PRE	0.001%	99.331%
8601	TA ENTERPRISE B	0.001%	99.331%
8602	HARIMA CHEMICAL	0.001%	99.332%
8603	SINKO INDUSTRIE	0.001%	99.333%
8604	IHLAS HOLDING	0.001%	99.333%
8605	SWCC SHOWA HOLD	0.001%	99.334%
8606	DECEUNINCK	0.001%	99.334%
8607	NAC CO LTD	0.001%	99.335%
8608	LATTICE SEMICON	0.001%	99.335%
8609	DIOS FASTIGHETE	0.001%	99.336%
8610	SOLARTECH ENERG	0.001%	99.336%
8611	HARDINGE INC	0.001%	99.337%
8612	DONGWON DEVELOP	0.001%	99.337%
8613	INBODY CO LTD	0.001%	99.338%
8614	ACC LIMITED	0.001%	99.339%
8615	SAMT CO LTD	0.001%	99.339%
8616	HELBOR EMPREEND	0.001%	99.340%
8617	HATSUN AGRO	0.001%	99.340%
8618	DI CORP	0.001%	99.341%
8619	VERBIO VEREINIG	0.001%	99.341%
8620	SC ASSET CORPOR	0.001%	99.342%
8621	YATAK VE YO	0.001%	99.342%
8622	CHINA MERCHANTS	0.001%	99.343%
8623	SYNLAIT MILK LT	0.001%	99.343%
8624	BATU KAWAN BHD	0.001%	99.344%
8625	TAIWAN SOGO SHI	0.001%	99.344%
8626	BOLSA DE VALOR	0.001%	99.345%
8627	SURYA CITRA MED	0.001%	99.346%
8628	INTL GAME SYSTE	0.001%	99.346%
8629	BEIJING URBAN C	0.001%	99.347%
8630	L&F CO LTD	0.001%	99.347%
8631	ORBIS	0.001%	99.348%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8632	FIRST SENSOR AG	0.001%	99.348%
8633	AMATA CORP PUBL	0.001%	99.349%
8634	MEC COMPANY LTD	0.001%	99.349%
8635	SAMSUNG ENGINEE	0.001%	99.350%
8636	BUILD A BEAR WORKSHOP INC COMMON STOCK USD.01	0.001%	99.350%
8637	AOC HOLDINGS IN	0.001%	99.351%
8638	QUESTERRE ENERG	0.001%	99.351%
8639	BMTC GROUP INC	0.001%	99.352%
8640	ITOKI CORP	0.001%	99.353%
8641	APT SATELLITE	0.001%	99.353%
8642	ZIG SHENG INDL	0.001%	99.354%
8643	MISAWA HOMES HO	0.001%	99.354%
8644	SAMSUNG SDI CO	0.001%	99.355%
8645	RIGNET INC COMMON STOCK USD.001	0.001%	99.355%
8646	TAIWAN PCB TECH	0.001%	99.356%
8647	UNIQUE ENGINEER	0.001%	99.356%
8648	TOC CO	0.001%	99.357%
8649	POLYMET MINING	0.001%	99.357%
8650	VINDA INTERNATI	0.001%	99.358%
8651	FIRST TRACTOR C	0.001%	99.358%
8652	CRH PLC	0.001%	99.359%
8653	CHINA STRATEGIC	0.001%	99.359%
8654	GOLDLION HLDGS	0.001%	99.360%
8655	XUNLEI LTD ADR ADR USD.00025	0.001%	99.361%
8656	OTOKAR OTOMOTIV	0.001%	99.361%
8657	SWANCOR	0.001%	99.362%
8658	CITIZENS + NORTHERN CORP COMMON STOCK USD1.0	0.001%	99.362%
8659	BANCO DE BOGOTA	0.001%	99.363%
8660	ICICI BANK	0.001%	99.363%
8661	SERITAGE GROWTH PROP A REIT REIT USD.01	0.001%	99.364%
8662	ASIA POLYMER	0.001%	99.364%
8663	GREEN SEAL HOLD	0.001%	99.365%
8664	OLAV THON EIEND	0.001%	99.365%
8665	TURVO INTERNATI	0.001%	99.366%
8666	HANNSTAR BOARD	0.001%	99.366%
8667	WELL SHIN TECHN	0.001%	99.367%
8668	HAESUNG DS	0.001%	99.367%
8669	FORMOSA LABORAT	0.001%	99.368%
8670	YEARIMDANG PUBL	0.001%	99.368%
8671	LE BELIER	0.001%	99.369%
8672	SSANGYONG MOTOR	0.001%	99.370%
8673	LIEN HWA INDL	0.001%	99.370%
8674	STARTEK INC	0.001%	99.371%
8675	CHARTER FINANCIAL CORP COMMON STOCK USD.01	0.001%	99.371%
8676	GOLDEN MEDITECH	0.001%	99.372%
8677	AUSTRALIAN UNIT	0.001%	99.372%
8678	POONGSAN HOLDIN	0.001%	99.373%
8679	NIPPON DENWA SH	0.001%	99.373%
8680	GOLFZON CO LTD	0.001%	99.374%
8681	GERRY WEBER INT	0.001%	99.374%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8682	BIGBEN INTERACT	0.001%	99.375%
8683	EAGLE NICE INTE	0.001%	99.375%
8684	DAE WON KANG UP	0.001%	99.376%
8685	REGIONAL REIT L	0.001%	99.376%
8686	VISI MEDIA ASIA	0.001%	99.377%
8687	FARMSCO	0.001%	99.377%
8688	SILVER LAKE RES	0.001%	99.378%
8689	AMOT INVESTMENT	0.001%	99.378%
8690	NICHIDEN CORP	0.001%	99.379%
8691	MARUZEN SHOWA U	0.001%	99.380%
8692	MANILA WATER CO	0.001%	99.380%
8693	LSB INDUSTRIES INC COMMON STOCK USD.1	0.001%	99.381%
8694	TPV TECHNOLOGY	0.001%	99.381%
8695	MACATAWA BANK CORP COMMON STOCK	0.001%	99.382%
8696	ZINWELL CORP	0.001%	99.382%
8697	PACIFIC HOSPITA	0.001%	99.383%
8698	PROMATE ELECTRO	0.001%	99.383%
8699	DATALOGIC SPA	0.001%	99.384%
8700	POYA CO LTD	0.001%	99.384%
8701	MEIWA ESTATE CO	0.001%	99.385%
8702	I-SENS INC	0.001%	99.385%
8703	SHANGHAI ZENDAI	0.001%	99.386%
8704	MICROBIO CO LTD	0.001%	99.386%
8705	TAIWAN HIGH SPE	0.001%	99.387%
8706	SUPREMEX INC	0.001%	99.387%
8707	CHUKYO BANK	0.001%	99.388%
8708	ZIX CORP COMMON STOCK USD.01	0.001%	99.388%
8709	GENIUS ELECTRON	0.001%	99.389%
8710	HUGEL INC	0.001%	99.389%
8711	ES-CON JAPAN LT	0.001%	99.390%
8712	IMARKETKOREA IN	0.001%	99.390%
8713	K.C. TECH	0.001%	99.391%
8714	ICHOR HOLDINGS	0.001%	99.391%
8715	CREATE SD HOLDI	0.001%	99.392%
8716	CHINA ELEC OPTI	0.001%	99.393%
8717	BIJOU BRIGITTE	0.001%	99.393%
8718	FUNAI CONSULTIN	0.001%	99.394%
8719	PENN VIRGINIA CORP COMMON STOCK	0.001%	99.394%
8720	SAFILO GROUP SP	0.001%	99.395%
8721	KYODO PRINTING	0.001%	99.395%
8722	CHINA CHEM&PHAR	0.001%	99.396%
8723	GOLD RESOURCE CORP COMMON STOCK USD.001	0.001%	99.396%
8724	HSIN KUANG STEE	0.001%	99.397%
8725	BASSO INDUSTRY	0.001%	99.397%
8726	TOREX SEMICONDU	0.001%	99.398%
8727	HEUNGKUK FIRE&M	0.001%	99.398%
8728	NATIONAL CINEMEDIA INC COMMON STOCK USD.01	0.001%	99.399%
8729	LEAF GROUP LTD COMMON STOCK USD.0001	0.001%	99.399%
8730	POSCO ICT CO LT	0.001%	99.400%
8731	SANKO METAL IND	0.001%	99.400%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8732	TAIKISHA	0.001%	99.401%
8733	GFT TECHNOLOGY	0.001%	99.401%
8734	ARIAKE JAPAN CO	0.001%	99.402%
8735	IRON FORCE INDU	0.001%	99.402%
8736	SEBANG CO LTD	0.001%	99.403%
8737	STOCKMANN OYJ A	0.001%	99.403%
8738	MAGNACHIP SEMICONDUCT COMMON STOCK USD.01	0.001%	99.404%
8739	YOUNG POONG COR	0.001%	99.404%
8740	KEPCO PLANT SER	0.001%	99.405%
8741	SUGIMOTO & CO L	0.001%	99.405%
8742	SESODA CORP	0.001%	99.406%
8743	GUANGDONG KELON	0.001%	99.406%
8744	JACKPOTJOY PLC	0.001%	99.407%
8745	ZENG HSING INDL	0.001%	99.407%
8746	TEST RESEARCH I	0.001%	99.408%
8747	L&K ENGINEERING	0.001%	99.408%
8748	KVH INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.409%
8749	NIPPON SHINYAKU	0.001%	99.409%
8750	HOPEWELL HIGHWA	0.001%	99.410%
8751	LIANHUA SUPERMA	0.001%	99.410%
8752	UNITECH LIMITED	0.001%	99.411%
8753	SANSHA ELECTRIC	0.001%	99.411%
8754	ITOCHU SHOKUHIN	0.001%	99.412%
8755	DANAL	0.001%	99.412%
8756	CAPRO CORPN	0.001%	99.413%
8757	ICHIA TECHNOLOG	0.001%	99.413%
8758	APCB INC	0.001%	99.414%
8759	WATAMI FOOD SER	0.001%	99.415%
8760	ABILITY ENTERPR	0.001%	99.415%
8761	YOULCHON CHEMIC	0.001%	99.416%
8762	ABG SUNDAL COLL	0.001%	99.416%
8763	SAFEGUARD SCIENTIFICS INC COMMON STOCK USD.1	0.001%	99.417%
8764	QST INT	0.001%	99.417%
8765	FARMERS CAPITAL BANK CORP COMMON STOCK USD.125	0.001%	99.418%
8766	NIEN MADE ENTER	0.001%	99.418%
8767	PAYPOINT	0.001%	99.419%
8768	STO AG-PREFERRE	0.001%	99.419%
8769	KITANO CONST CO	0.001%	99.420%
8770	AUSTBROKERS HLD	0.001%	99.420%
8771	CESC	0.001%	99.421%
8772	CARLO CAVAZZI H	0.001%	99.421%
8773	TOKMANNI GROUP	0.001%	99.422%
8774	HYUNDAI BNG STE	0.001%	99.422%
8775	FALCO BIOSYSTEM	0.001%	99.423%
8776	TESSCO TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.423%
8777	WPP AUNZ LTD	0.000%	99.424%
8778	CHINA ALL ACCES	0.000%	99.424%
8779	PIVOT TECHNOLOG	0.000%	99.425%
8780	FUKUI COMPUTER	0.000%	99.425%
8781	MAXIS BHD	0.000%	99.426%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8782	BUCKLE INC/THE COMMON STOCK USD.01	0.000%	99.426%
8783	NIHON CHOUZAI C	0.000%	99.427%
8784	CHINA ELECTRIC	0.000%	99.427%
8785	MITSUBISHI PAPE	0.000%	99.428%
8786	TAIWAN FU HSING	0.000%	99.428%
8787	EUGENE INVS&SEC	0.000%	99.429%
8788	GRUPO AVAL ACCI	0.000%	99.429%
8789	MPI CORPORATION	0.000%	99.430%
8790	CITIZENS INC COMMON STOCK	0.000%	99.430%
8791	COLUMBUS A/S	0.000%	99.431%
8792	ASAHI PRINT	0.000%	99.431%
8793	SAWADA HOLDINGS	0.000%	99.432%
8794	DADI EARLY	0.000%	99.432%
8795	ARGAN SA	0.000%	99.433%
8796	RTX TELECOM	0.000%	99.433%
8797	HYUNDAI CONSTRU	0.000%	99.433%
8798	SIRTEC INTERNAT	0.000%	99.434%
8799	AREALINK CO LTD	0.000%	99.434%
8800	EVA PRECISION I	0.000%	99.435%
8801	SOCOVEDSA SA	0.000%	99.435%
8802	RAUBEX GROUP LT	0.000%	99.436%
8803	LENTA LTD REG S DEPOSITORY RECEIPT	0.000%	99.436%
8804	MARVELOUS AQL I	0.000%	99.437%
8805	PRUMO LOGISTICA	0.000%	99.437%
8806	SCHIBSTED ASA	0.000%	99.438%
8807	AKATSUKI	0.000%	99.438%
8808	FAMUR SA	0.000%	99.439%
8809	E.I.D.-PARRY(IN	0.000%	99.439%
8810	TOSHIBA PLANT K	0.000%	99.440%
8811	FORTIS HLTH (IN	0.000%	99.440%
8812	MORITO CO	0.000%	99.441%
8813	MORY INDUSTRIES	0.000%	99.441%
8814	SPIRE HEALTHCAR	0.000%	99.442%
8815	GILLETTE INDIA	0.000%	99.442%
8816	KANAGAWA CHUO K	0.000%	99.443%
8817	I-NET CORP	0.000%	99.443%
8818	FORMOSA ADVANCE	0.000%	99.444%
8819	BANK OF INDIA C	0.000%	99.444%
8820	SUNGCHANG ENTER	0.000%	99.445%
8821	MANI INC	0.000%	99.445%
8822	HORIZON GLOBAL CORP COMMON STOCK USD.01	0.000%	99.446%
8823	OLD SECOND BANCORP INC COMMON STOCK USD1.0	0.000%	99.446%
8824	LIMONEIRA CO COMMON STOCK USD.01	0.000%	99.447%
8825	SOC BAINS DE ME	0.000%	99.447%
8826	ELDERS LTD	0.000%	99.448%
8827	F-SECURE OYJ	0.000%	99.448%
8828	MATRIX CONCEPTS	0.000%	99.449%
8829	PARKSON RETAIL	0.000%	99.449%
8830	TILE SHOP HLDGS INC COMMON STOCK USD.0001	0.000%	99.450%
8831	SOLARTECH INTL	0.000%	99.450%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8832	YAHAGI CONST CO	0.000%	99.451%
8833	RAMELIUS RESOUR	0.000%	99.451%
8834	ALMA MEDIA CORP	0.000%	99.452%
8835	MOBILEPHONE TEL	0.000%	99.452%
8836	BR PROPERTIES S	0.000%	99.453%
8837	HONG KONG AIRCR	0.000%	99.453%
8838	CENIT AG SYSTEM	0.000%	99.454%
8839	GUJARAT ALKALIE	0.000%	99.454%
8840	SANOH INDUSTRIA	0.000%	99.455%
8841	WUS PRINTD CIRC	0.000%	99.455%
8842	WILLDAN GROUP I	0.000%	99.456%
8843	KROSAKI CORP	0.000%	99.456%
8844	THURGAUER KANTO	0.000%	99.457%
8845	CENTRAL SEC PAT	0.000%	99.457%
8846	ANTON OILFIELD	0.000%	99.457%
8847	FTD COS INC COMMON STOCK USD.0001	0.000%	99.458%
8848	HIRAMATSU INC	0.000%	99.458%
8849	ASCENCIO	0.000%	99.459%
8850	SANYO ELEC RAIL	0.000%	99.459%
8851	TAIWAN CHINSAN	0.000%	99.460%
8852	LOPEZ HOLDINGS	0.000%	99.460%
8853	ACTIA GROUP	0.000%	99.461%
8854	QUABIT INMOBILI	0.000%	99.461%
8855	HIMACHAL FUTURI	0.000%	99.462%
8856	ZENITAKA CORP	0.000%	99.462%
8857	KSH HOLDINGS LT	0.000%	99.463%
8858	KARO PHARMA AB	0.000%	99.463%
8859	KITAGAWA IRON W	0.000%	99.464%
8860	CAPITAL FIRST L	0.000%	99.464%
8861	TK DEVELOPMENT	0.000%	99.465%
8862	JAPAN ASIA GROU	0.000%	99.465%
8863	RASSINI SAB DE	0.000%	99.466%
8864	NIPPON SHARYO	0.000%	99.466%
8865	FEINTOOL INTERN	0.000%	99.467%
8866	DAEJAN HOLDINGS	0.000%	99.467%
8867	MARKETECH INTL	0.000%	99.468%
8868	KURIMOTO	0.000%	99.468%
8869	ADO PROPERTIES	0.000%	99.469%
8870	LH FINANCIAL GR	0.000%	99.469%
8871	FLOW TRADERS	0.000%	99.470%
8872	TEIKOKU TSUSHIN	0.000%	99.470%
8873	JAPAN PILE CORP	0.000%	99.471%
8874	ANADOLU SIGORTA	0.000%	99.471%
8875	SHANGHAI FUDAN	0.000%	99.471%
8876	TRECORA RESOURCES COMMON STOCK USD.1	0.000%	99.472%
8877	BING-GRAE	0.000%	99.472%
8878	CITY TELECOM (H	0.000%	99.473%
8879	BIG 5 SPORTING GOODS CORP COMMON STOCK USD.01	0.000%	99.473%
8880	JAPAN BUSINESS	0.000%	99.474%
8881	BITTIUM OYJ	0.000%	99.474%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8882	GUOLIAN SECURIT	0.000%	99.475%
8883	RISO KAGAKU COR	0.000%	99.475%
8884	NRG YIELD INC CLASS A COMMON STOCK USD.01	0.000%	99.476%
8885	BANGKOK BANK	0.000%	99.476%
8886	DYNAGREEN ENVIR	0.000%	99.477%
8887	YOMEISHU SEIZO	0.000%	99.477%
8888	TA ANN HOLDINGS	0.000%	99.478%
8889	STANDARD FOODS	0.000%	99.478%
8890	CHINA GREENLAND	0.000%	99.479%
8891	TUBOS REUNIDOS	0.000%	99.479%
8892	CIE FINANCIER T	0.000%	99.480%
8893	HOKUETSU INDS C	0.000%	99.480%
8894	YUNGSHIN GLOBAL	0.000%	99.480%
8895	PDF SOLUTIONS INC COMMON STOCK USD.00015	0.000%	99.481%
8896	SREI INFRASTRUC	0.000%	99.481%
8897	ECLIPSE RESOURCES CORP COMMON STOCK USD.01	0.000%	99.482%
8898	HARIM HOLDINGS	0.000%	99.482%
8899	G-7 HOLDINGS IN	0.000%	99.483%
8900	THE BASIC HOUSE	0.000%	99.483%
8901	FRANCE BED HOLD	0.000%	99.484%
8902	KOATSU GAS KOGY	0.000%	99.484%
8903	POWER LOGICS	0.000%	99.485%
8904	LIFESTYLE CHINA	0.000%	99.485%
8905	TI FINANCIAL HO	0.000%	99.486%
8906	FIRST BANCORP INC/ME COMMON STOCK USD.01	0.000%	99.486%
8907	TACHIKAWA CORP	0.000%	99.487%
8908	LAMPRELL PLC	0.000%	99.487%
8909	PRONEXUS INC	0.000%	99.488%
8910	SAM YOUNG ELECT	0.000%	99.488%
8911	OSAKA ORGANIC C	0.000%	99.488%
8912	BGF RETAIL CO L	0.000%	99.489%
8913	THROMBOGENICS N	0.000%	99.489%
8914	TOYO RADIATOR C	0.000%	99.490%
8915	NICHIDENBO	0.000%	99.490%
8916	JUSUNG ENGINEER	0.000%	99.491%
8917	RASA INDUSTRIES	0.000%	99.491%
8918	CYBERTAN TECHNO	0.000%	99.492%
8919	EKORNES ASA	0.000%	99.492%
8920	ALTISOURCE PORT	0.000%	99.493%
8921	SVENSKA CELLULO	0.000%	99.493%
8922	TOKYU RECREATIO	0.000%	99.494%
8923	SUZLON ENERGY L	0.000%	99.494%
8924	SHINSEGAE FOOD	0.000%	99.495%
8925	HARVARD BIOSCIENCE INC COMMON STOCK USD.01	0.000%	99.495%
8926	AUSTEM	0.000%	99.495%
8927	LIFETECH SCIENT	0.000%	99.496%
8928	SKELLERUP HOLDI	0.000%	99.496%
8929	ACCESS NATIONAL CORP COMMON STOCK USD.835	0.000%	99.497%
8930	ITALIAN-THAI DE	0.000%	99.497%
8931	MIRAE ASSET LIF	0.000%	99.498%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8932	EMPERIA HOLDING	0.000%	99.498%
8933	TAKARA PRINTING	0.000%	99.499%
8934	MEIKO NETWORK J	0.000%	99.499%
8935	ESSEX BIO-TECHN	0.000%	99.500%
8936	MAISONS FRANCE	0.000%	99.500%
8937	GUJARAT MINERAL	0.000%	99.501%
8938	HARBOUR CENTRE	0.000%	99.501%
8939	HWASUNG INDUSTR	0.000%	99.501%
8940	KYUNGBANG LTD	0.000%	99.502%
8941	INTERNATIONAL S	0.000%	99.502%
8942	SAM KWANG GLASS	0.000%	99.503%
8943	MASON FINANCIAL	0.000%	99.503%
8944	AGABANG&COMPANY	0.000%	99.504%
8945	OSK HOLDINGS BH	0.000%	99.504%
8946	GODO STEEL	0.000%	99.505%
8947	YUSHIRO CHEMICA	0.000%	99.505%
8948	ING BANK SLASKI	0.000%	99.506%
8949	KNM GROUP BERHA	0.000%	99.506%
8950	MASTER GLORY GR	0.000%	99.507%
8951	ORGANO	0.000%	99.507%
8952	CHUETSU PULP&PA	0.000%	99.507%
8953	MUCKLOW(A&J) GR	0.000%	99.508%
8954	NAPHTHA ISRAEL	0.000%	99.508%
8955	JANOME SEWING M	0.000%	99.509%
8956	HIRANO TECSEED	0.000%	99.509%
8957	GUJARAT FLUOROC	0.000%	99.510%
8958	SUNSPRING METAL	0.000%	99.510%
8959	BIMB HLDGS BERH	0.000%	99.511%
8960	KH VATEC	0.000%	99.511%
8961	RENO DE MEDICI	0.000%	99.512%
8962	HUDACO INDUSTRI	0.000%	99.512%
8963	AEON CREDIT SER	0.000%	99.512%
8964	CEMENTOS ARGOS	0.000%	99.513%
8965	TOVIS CO LTD	0.000%	99.513%
8966	EL AL ISRAEL AI	0.000%	99.514%
8967	UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	0.000%	99.514%
8968	MODERNLAND REAL	0.000%	99.515%
8969	SG CORPORATION	0.000%	99.515%
8970	MAXVALU TOKAI C	0.000%	99.516%
8971	DR HOENLE AG	0.000%	99.516%
8972	DAITO ELECTRON	0.000%	99.517%
8973	TONICHI CARLIFE	0.000%	99.517%
8974	PHARMAENGINE IN	0.000%	99.517%
8975	LAI SUN GARMENT	0.000%	99.518%
8976	MINITUBISHI KAKO	0.000%	99.518%
8977	ITE TECH INC	0.000%	99.519%
8978	DEPOMED INC COMMON STOCK	0.000%	99.519%
8979	DHIPAYA INSURAN	0.000%	99.520%
8980	SINCERE NAVIGAT	0.000%	99.520%
8981	TOKYO ELECTRON	0.000%	99.521%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
8982	SHINKONG INSURA	0.000%	99.521%
8983	SWEDISH ORPHAN	0.000%	99.522%
8984	FURUNO ELECTRIC	0.000%	99.522%
8985	ILSHIN SPINNING	0.000%	99.522%
8986	HARBIN BANK CO	0.000%	99.523%
8987	ENERGY DEVELOP	0.000%	99.523%
8988	DELTA APPAREL INC COMMON STOCK USD.01	0.000%	99.524%
8989	VITEC HLDG	0.000%	99.524%
8990	AREZZO INDUSTRI	0.000%	99.525%
8991	MALAYAN CEMENT	0.000%	99.525%
8992	P.A.M. TRANSPORTATION SVCS COMMON STOCK USD.01	0.000%	99.526%
8993	ZUIKO CORP	0.000%	99.526%
8994	ALEXCO RESOURCE CORP COMMON STOCK	0.000%	99.526%
8995	MAGMA FINCORP L	0.000%	99.527%
8996	CHUANGS CONS IN	0.000%	99.527%
8997	PJT PARTNERS INC A COMMON STOCK	0.000%	99.528%
8998	ON-BRIGHT ELECT	0.000%	99.528%
8999	NIP AIR CON	0.000%	99.529%
9000	ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	0.000%	99.529%
9001	NIHON TOKUSHU T	0.000%	99.530%
9002	QUANTA STORAGE	0.000%	99.530%
9003	SHIPPING CP IND	0.000%	99.530%
9004	TOKYO KEIKI INC	0.000%	99.531%
9005	LIBBEY INC COMMON STOCK USD.01	0.000%	99.531%
9006	SHINAGAWA FUEL	0.000%	99.532%
9007	FOOSUNG CO LTD	0.000%	99.532%
9008	ASTALDI	0.000%	99.533%
9009	NIHON DENKEI CO	0.000%	99.533%
9010	TOA OIL CO LTD	0.000%	99.534%
9011	KAROON GAS AUST	0.000%	99.534%
9012	SUZUKI CO LTD	0.000%	99.534%
9013	GRUH FINANCE	0.000%	99.535%
9014	FORMOSAN RUBBER	0.000%	99.535%
9015	LIU CHONG HING	0.000%	99.536%
9016	ROYAL BK SCOT G	0.000%	99.536%
9017	LUBELSKI WEGIEL	0.000%	99.537%
9018	MONEY3 CORP LTD	0.000%	99.537%
9019	KAGA ELECTRONIC	0.000%	99.538%
9020	ELNUSA TBK	0.000%	99.538%
9021	UFLEX LTD	0.000%	99.538%
9022	FANG HOLDINGS LTD ADR ADR	0.000%	99.539%
9023	GLOBAL MIXED MO	0.000%	99.539%
9024	LGI HOMES INC COMMON STOCK USD.01	0.000%	99.540%
9025	TAISEI LAMICK C	0.000%	99.540%
9026	ESSITY AKTIEBOL	0.000%	99.541%
9027	IWAKI & CO LTD	0.000%	99.541%
9028	PALIBURG HOLDIN	0.000%	99.542%
9029	LSI INDUSTRIES INC COMMON STOCK	0.000%	99.542%
9030	UNION BK OF TAI	0.000%	99.542%
9031	JW HOLDINGS COR	0.000%	99.543%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9032	ACADEMEDIA AB	0.000%	99.543%
9033	TOA CORP	0.000%	99.544%
9034	NITTO SEIKO CO	0.000%	99.544%
9035	SUMMIT R/EST HL	0.000%	99.545%
9036	TOYO CORPORATIO	0.000%	99.545%
9037	MICROPORT SCIEN	0.000%	99.546%
9038	MAHLE METAL LEV	0.000%	99.546%
9039	KOPIN CORP COMMON STOCK USD.01	0.000%	99.546%
9040	EO TECHNICS CO	0.000%	99.547%
9041	AMERESCO INC CL A COMMON STOCK USD.0001	0.000%	99.547%
9042	HADERA PAPER LT	0.000%	99.548%
9043	KORDSA TEKNIK T	0.000%	99.548%
9044	GRAND KOREA LEI	0.000%	99.549%
9045	HOEGH LNG HOLDI	0.000%	99.549%
9046	TAKIRON CO	0.000%	99.549%
9047	MAEZAWA KYUSO I	0.000%	99.550%
9048	SAPPE PCL	0.000%	99.550%
9049	RAYSEARCH LABOR	0.000%	99.551%
9050	CHINA GREENFRES	0.000%	99.551%
9051	UNICHEM LABS	0.000%	99.552%
9052	ENF TECHNOLOGY	0.000%	99.552%
9053	MINERA FRISCO S	0.000%	99.552%
9054	GUJARAT PIPAVAV	0.000%	99.553%
9055	WOORI BANK SPON ADR ADR	0.000%	99.553%
9056	CHIA HSIN CEMEN	0.000%	99.554%
9057	LOTUS BAKERIES	0.000%	99.554%
9058	MALAYSIAN PACIF	0.000%	99.555%
9059	CLS HOLDINGS PL	0.000%	99.555%
9060	FJ NEXT CO LTD	0.000%	99.556%
9061	NEC NETWK & SYS	0.000%	99.556%
9062	TER BEKE SA	0.000%	99.556%
9063	NISSUI PHARM CO	0.000%	99.557%
9064	CHIYODA CO	0.000%	99.557%
9065	ZONGTAI REAL ES	0.000%	99.558%
9066	KINDRED BIOSCIENCES INC COMMON STOCK USD.0001	0.000%	99.558%
9067	WERELDHAVE BELG	0.000%	99.559%
9068	SHORE BANCSHARES INC COMMON STOCK USD.01	0.000%	99.559%
9069	MARUBUN CORP	0.000%	99.559%
9070	U-SHIN	0.000%	99.560%
9071	SONAE CAPITAL S	0.000%	99.560%
9072	OCTODEC	0.000%	99.561%
9073	TAKEEI CORPORAT	0.000%	99.561%
9074	SEMPERIT AG HOL	0.000%	99.562%
9075	NOKIA CORP ADR	0.000%	99.562%
9076	SAMCHULLY	0.000%	99.562%
9077	BEL FUSE INC CL B COMMON STOCK USD.1	0.000%	99.563%
9078	ROCKY BRANDS INC COMMON STOCK	0.000%	99.563%
9079	IWASAKI ELECTRI	0.000%	99.564%
9080	BORUSAN BORU	0.000%	99.564%
9081	COSEL CO	0.000%	99.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9082	SVENSKA HANDELS	0.000%	99.565%
9083	ADAMS RESOURCES + ENERGY INC COMMON STOCK USD.1	0.000%	99.565%
9084	ANHUI EXPRESSWA	0.000%	99.566%
9085	VETOQUINOL SA	0.000%	99.566%
9086	TAKISAWA MACHIN	0.000%	99.567%
9087	SOCO INTERNATIO	0.000%	99.567%
9088	KHON KAEN SUGAR	0.000%	99.568%
9089	CRUCIALTEC CO L	0.000%	99.568%
9090	HEUNG-A SHIPPIN	0.000%	99.568%
9091	BUMRUNGRAD HOPT	0.000%	99.569%
9092	mitsui matsushi	0.000%	99.569%
9093	NATUREX	0.000%	99.570%
9094	COPEL PARANA EN	0.000%	99.570%
9095	MATSUI CONST CO	0.000%	99.571%
9096	ENERGA SA	0.000%	99.571%
9097	RM PLC	0.000%	99.571%
9098	BALRAMPUR CHINI	0.000%	99.572%
9099	TOTAL ACCESS CO	0.000%	99.572%
9100	SBS MEDIA HOLDI	0.000%	99.573%
9101	HANKUK CARBON C	0.000%	99.573%
9102	KEPPEL TELECOM&	0.000%	99.574%
9103	LAGERCRAINTZ GRO	0.000%	99.574%
9104	BAOZUN INC SPN ADR ADR USD.0001	0.000%	99.574%
9105	ALLIANCE ONE INTERNATIONAL COMMON STOCK	0.000%	99.575%
9106	CROPENERGIES AG	0.000%	99.575%
9107	XINYUAN REAL ES	0.000%	99.576%
9108	INTERPARK CORP	0.000%	99.576%
9109	ERA GROUP INC COMMON STOCK USD.01	0.000%	99.577%
9110	FARMERS NATL BANC CORP COMMON STOCK	0.000%	99.577%
9111	SIAM FUTURE DEV	0.000%	99.577%
9112	CAPITA GROUP PL	0.000%	99.578%
9113	MEIWACORPORATIO	0.000%	99.578%
9114	PEGASUS HAVA TA	0.000%	99.579%
9115	KANGDA INTERNAT	0.000%	99.579%
9116	PETRO RIO SA	0.000%	99.579%
9117	ALUMINA LTD	0.000%	99.580%
9118	HY LOK	0.000%	99.580%
9119	RADIANT LOGISTICS INC COMMON STOCK USD.001	0.000%	99.581%
9120	CABCHARGE AUSTR	0.000%	99.581%
9121	KOMATSU WALL IN	0.000%	99.582%
9122	TOYO ELECTRIC	0.000%	99.582%
9123	CHORI CO LTD	0.000%	99.582%
9124	STAR MICA CO LT	0.000%	99.583%
9125	NAKABAYASHI CO	0.000%	99.583%
9126	SHINYOUNG SECS	0.000%	99.584%
9127	TELEPIZZA SA	0.000%	99.584%
9128	KOMEDA HOLDINGS	0.000%	99.585%
9129	ALICO INC COMMON STOCK USD1.0	0.000%	99.585%
9130	LPKF LASER & EL	0.000%	99.585%
9131	NAKAMURAYA CO L	0.000%	99.586%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9132	DAIHATSU DIESEL	0.000%	99.586%
9133	SHINKAWA	0.000%	99.587%
9134	KARDEMIR KARABU	0.000%	99.587%
9135	SANYO TRADING C	0.000%	99.587%
9136	SHINING BUILDIN	0.000%	99.588%
9137	TEXWINCA HLDGS	0.000%	99.588%
9138	ROADRUNNER TRANSPORTATION SY COMMON STOCK USD.01	0.000%	99.589%
9139	TAIKO BANK	0.000%	99.589%
9140	ARISAWA MFG CO	0.000%	99.590%
9141	ORIENT OVERSEAS	0.000%	99.590%
9142	KISWIRE LTD	0.000%	99.590%
9143	HUONS CO LTD	0.000%	99.591%
9144	SEOHAN CO LTD	0.000%	99.591%
9145	WIZ SOL CORR DE	0.000%	99.592%
9146	ORION GROUP HOLDINGS INC COMMON STOCK USD.01	0.000%	99.592%
9147	CHINA MODERN DA	0.000%	99.592%
9148	NAGANO BANK	0.000%	99.593%
9149	ISU CHEMICAL	0.000%	99.593%
9150	3M INDIA LTD	0.000%	99.594%
9151	ESPRINET SPA	0.000%	99.594%
9152	TOA DORO KOGYO	0.000%	99.595%
9153	BEST PACIFIC IN	0.000%	99.595%
9154	SAMMOK S-FORM C	0.000%	99.595%
9155	NIHON ESLEAD CO	0.000%	99.596%
9156	SATA SHOJI CORP	0.000%	99.596%
9157	GOLDEN LAND PRO	0.000%	99.597%
9158	JAPAN KENZAI CO	0.000%	99.597%
9159	HIRAKAWA HEWTEC	0.000%	99.597%
9160	KUOYANG CONSTRU	0.000%	99.598%
9161	SEPTENI CO LTD	0.000%	99.598%
9162	ECKERT & ZIEGLE	0.000%	99.599%
9163	BERLI JUCKER CO	0.000%	99.599%
9164	CELADON GROUP INC COMMON STOCK USD.033	0.000%	99.599%
9165	ATTACQ LTD	0.000%	99.600%
9166	MR MAX CORP	0.000%	99.600%
9167	NIPPON CONCRETE	0.000%	99.601%
9168	WESTGOLD RESOUR	0.000%	99.601%
9169	SANKYO SEIKO CO	0.000%	99.602%
9170	ATLAS FINANCIAL	0.000%	99.602%
9171	MACROGENICS INC COMMON STOCK USD.01	0.000%	99.602%
9172	HANSHIN CONSTRU	0.000%	99.603%
9173	NHPC LTD	0.000%	99.603%
9174	CENTRAL EUROPEAN MEDIA ENT A COMMON STOCK USD.08	0.000%	99.604%
9175	SPACE CO LTD	0.000%	99.604%
9176	GRO-BELS CO LTD	0.000%	99.604%
9177	SUNCALL CORP	0.000%	99.605%
9178	DAIHAN	0.000%	99.605%
9179	JNBY DESIGN LTD	0.000%	99.606%
9180	SHIN NIPPON AIR	0.000%	99.606%
9181	SERCO GROUP	0.000%	99.606%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9182	TAMA HOME CO LT	0.000%	99.607%
9183	AUCKLAND INTERN	0.000%	99.607%
9184	HEXAGON COMPOSI	0.000%	99.608%
9185	KOHSOKU CORP	0.000%	99.608%
9186	HONG FOK CORP	0.000%	99.608%
9187	KI-STAR REAL ES	0.000%	99.609%
9188	RESILUX	0.000%	99.609%
9189	NL INDUSTRIES	0.000%	99.610%
9190	HO TUNG CHEMICA	0.000%	99.610%
9191	NIEN HSING TEXT	0.000%	99.611%
9192	RELIANCE HOME F	0.000%	99.611%
9193	ACBEL POLYTECH	0.000%	99.611%
9194	YAT SING HOLDIN	0.000%	99.612%
9195	CHINA MANMADE F	0.000%	99.612%
9196	SOUNDWILL HOLDI	0.000%	99.613%
9197	REGINA MIRACLE	0.000%	99.613%
9198	HNA HLDGS GP CO	0.000%	99.613%
9199	SPARTON CORP COMMON STOCK USD1.25	0.000%	99.614%
9200	GEOSTR CORP	0.000%	99.614%
9201	HYUNDAI CORP	0.000%	99.615%
9202	INTILAND DEVPT	0.000%	99.615%
9203	SEKONIX CO LTD	0.000%	99.615%
9204	WAI KEE HOLDING	0.000%	99.616%
9205	DONGSUNG HOLDIN	0.000%	99.616%
9206	EHEALTH INC COMMON STOCK USD.001	0.000%	99.617%
9207	ASHIMORI INDUST	0.000%	99.617%
9208	ABC ARBITRAGE	0.000%	99.617%
9209	CIA ENERGETICA	0.000%	99.618%
9210	UNION BANK OF I	0.000%	99.618%
9211	EMERSON PACIFIC	0.000%	99.619%
9212	ALLAHABAD BANK	0.000%	99.619%
9213	TMK PAO GDR REG S GDR	0.000%	99.619%
9214	CK POWER PCL	0.000%	99.620%
9215	AUDIX CORP	0.000%	99.620%
9216	CNQC INTERNATIO	0.000%	99.621%
9217	KIRKLAND S INC COMMON STOCK	0.000%	99.621%
9218	ASIA CEMENT CHI	0.000%	99.621%
9219	YRC WORLDWIDE INC COMMON STOCK USD1.0	0.000%	99.622%
9220	ACCURAY INC COMMON STOCK USD.001	0.000%	99.622%
9221	KINKO OPTICAL C	0.000%	99.623%
9222	ELEMENTIA SAB D	0.000%	99.623%
9223	WINDSTREAM HOLDINGS INC COMMON STOCK USD.0001	0.000%	99.623%
9224	GREAT PANTHER S	0.000%	99.624%
9225	ABOITIZ POWER C	0.000%	99.624%
9226	ELBIT SYSTEMS L	0.000%	99.625%
9227	KANADEN CORP	0.000%	99.625%
9228	KALPATARU POWER	0.000%	99.625%
9229	COOLPAD GROUP L	0.000%	99.626%
9230	DEOLEO SA	0.000%	99.626%
9231	ULKER BISKUVI S	0.000%	99.627%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9232	CANVEST ENVIRON	0.000%	99.627%
9233	PRAKASHIndustr	0.000%	99.627%
9234	MILLS ESTRUTURA	0.000%	99.628%
9235	RECRM RESEARCH	0.000%	99.628%
9236	NEXEO SOLUTIONS INC COMMON STOCK	0.000%	99.629%
9237	TOFAS TURK OTOM	0.000%	99.629%
9238	ST. IVES PLC	0.000%	99.629%
9239	SABANA SHARIAH	0.000%	99.630%
9240	DESTINATION XL GROUP INC COMMON STOCK USD.01	0.000%	99.630%
9241	CHONGKUNDANG	0.000%	99.631%
9242	F&F COMPANY	0.000%	99.631%
9243	NICHICON CORP	0.000%	99.631%
9244	ROMANDE ENERGIE	0.000%	99.632%
9245	MAHINDRA & MAHI	0.000%	99.632%
9246	DFS FURNITURE L	0.000%	99.632%
9247	COREMAX	0.000%	99.633%
9248	BONHEUR ASA	0.000%	99.633%
9249	GUN EI CHEM IND	0.000%	99.634%
9250	FLEURY MICHON	0.000%	99.634%
9251	SIXT LEASING AG	0.000%	99.634%
9252	OCEAN-LAND GROU	0.000%	99.635%
9253	DEEPACK FERT&PE	0.000%	99.635%
9254	BLUE DART EXPRE	0.000%	99.636%
9255	ALPS LOGISTICS	0.000%	99.636%
9256	HAGIWARA ELECTR	0.000%	99.636%
9257	TSUBAKIMOTO KOG	0.000%	99.637%
9258	INVESTORS TITLE CO COMMON STOCK	0.000%	99.637%
9259	SHENYIN WANGUO(0.000%	99.638%
9260	KINGSWAY FINANC	0.000%	99.638%
9261	TOHO CO LTD	0.000%	99.638%
9262	BAYSIDE LAND CO	0.000%	99.639%
9263	TV AZTECA	0.000%	99.639%
9264	POLETOWIN PITCR	0.000%	99.640%
9265	PENNS WOODS BANCORP INC COMMON STOCK USD8.33	0.000%	99.640%
9266	MAMEZOU	0.000%	99.640%
9267	WESTERN NEW ENGLAND BANCORP COMMON STOCK USD.01	0.000%	99.641%
9268	DISH TV INDIA L	0.000%	99.641%
9269	EXCEL CO LTD	0.000%	99.641%
9270	REIS INC COMMON STOCK USD.01	0.000%	99.642%
9271	WOONGJIN HOLDIN	0.000%	99.642%
9272	MODETOUR NETWOR	0.000%	99.643%
9273	FEDERAL BANK LT	0.000%	99.643%
9274	LAURENT-PERRIER	0.000%	99.643%
9275	VIJAYA BANK	0.000%	99.644%
9276	HOUSTON WIRE &	0.000%	99.644%
9277	SHINWA KAIUN	0.000%	99.645%
9278	ARES ALLERGY HO	0.000%	99.645%
9279	NEW WORLD DEPT	0.000%	99.645%
9280	OMEGA FLEX INC COMMON STOCK USD.01	0.000%	99.646%
9281	DELEK AUTOMOTIV	0.000%	99.646%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9282	IWATSUKA CONFEC	0.000%	99.647%
9283	SERVCORP	0.000%	99.647%
9284	ANN JOO RESOURC	0.000%	99.647%
9285	ALTECH CORP	0.000%	99.648%
9286	ADO Group Ltd	0.000%	99.648%
9287	TELEFONICA CZEC	0.000%	99.648%
9288	ASCENDAS INDIA	0.000%	99.649%
9289	AEON CO. (M) BH	0.000%	99.649%
9290	ITC PROPERTIES	0.000%	99.650%
9291	MACAUTO INDUSTR	0.000%	99.650%
9292	SUNJIN	0.000%	99.650%
9293	COLABOR GROUP I	0.000%	99.651%
9294	THE WILL-BES &	0.000%	99.651%
9295	CENTURY CITY IN	0.000%	99.652%
9296	SAGAX AB	0.000%	99.652%
9297	AIDA ENGINEERIN	0.000%	99.652%
9298	CLINUVEL PHARM	0.000%	99.653%
9299	ASIA PLASTIC RE	0.000%	99.653%
9300	ORIENTAL BK OF	0.000%	99.653%
9301	SUMMIT FINANCIAL GROUP INC COMMON STOCK USD2.5	0.000%	99.654%
9302	RENREN INC ADR ADR USD.001	0.000%	99.654%
9303	ASALEO CARE LTD	0.000%	99.655%
9304	BK OF GREECE	0.000%	99.655%
9305	MAEZAWA KASEI I	0.000%	99.655%
9306	HIROSE ELECTRIC	0.000%	99.656%
9307	FIRST BUSINESS FINANCIAL SER COMMON STOCK USD.01	0.000%	99.656%
9308	CTT-CORREIOS DE	0.000%	99.656%
9309	ISC CO LTD	0.000%	99.657%
9310	WESTAR ENERGY I	0.000%	99.657%
9311	CIRCASSIA PHARM	0.000%	99.658%
9312	KINKI NIPPON TO	0.000%	99.658%
9313	HUNTSWORTH PLC	0.000%	99.658%
9314	BONANZA CREEK ENERGY INC COMMON STOCK	0.000%	99.659%
9315	SINOSOFT TECHNO	0.000%	99.659%
9316	OIL DRI CORP OF AMERICA COMMON STOCK USD.1	0.000%	99.660%
9317	AKER AMERICAN S	0.000%	99.660%
9318	S&T DYNAMICS CO	0.000%	99.660%
9319	NIHON KAGAKU SA	0.000%	99.661%
9320	PHI INC NON VOTING COMMON STOCK USD.1	0.000%	99.661%
9321	EIDAI CO.LTD.	0.000%	99.661%
9322	HUA HAN BIO-PHA	0.000%	99.662%
9323	RYERSON HOLDING CORP COMMON STOCK USD.01	0.000%	99.662%
9324	UCHIDA YOKO CO	0.000%	99.663%
9325	ALPHA SYSTEMS I	0.000%	99.663%
9326	CLEANUP CORP	0.000%	99.663%
9327	SUPERLOOP LTD	0.000%	99.664%
9328	EQT HOLDINGS LT	0.000%	99.664%
9329	FIRST FINANCIAL NORTHWEST COMMON STOCK USD.01	0.000%	99.664%
9330	SOFT-WORLD INTL	0.000%	99.665%
9331	OTONOMY INC COMMON STOCK USD.001	0.000%	99.665%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9332	ELECTRICITY GEN	0.000%	99.666%
9333	STAMFORD LAND	0.000%	99.666%
9334	TAKAOKA TOKO HL	0.000%	99.666%
9335	BANK OF KOCHI L	0.000%	99.667%
9336	DIRECT INSURANC	0.000%	99.667%
9337	MATERIALS ANALY	0.000%	99.667%
9338	MITANI SEKISAN	0.000%	99.668%
9339	KERRY TJ LOGIST	0.000%	99.668%
9340	CONCORD SECURIT	0.000%	99.669%
9341	INSAS BHD	0.000%	99.669%
9342	RHYTHM WATCH CO	0.000%	99.669%
9343	ROBERTET SA	0.000%	99.670%
9344	NICK SCALI LTD	0.000%	99.670%
9345	NATHAN S FAMOUS INC COMMON STOCK USD.01	0.000%	99.670%
9346	TEIKOKU ELECTRI	0.000%	99.671%
9347	HARADA IND	0.000%	99.671%
9348	CITIC ENVIR	0.000%	99.671%
9349	ASAHI KOGYOSHA	0.000%	99.672%
9350	GLANBIA PLC	0.000%	99.672%
9351	CAPIO AB	0.000%	99.673%
9352	TOEI ANIMATION	0.000%	99.673%
9353	MOIL LTD	0.000%	99.673%
9354	KORADIOR HOLDIN	0.000%	99.674%
9355	TEN PAO GROUP H	0.000%	99.674%
9356	VALUE CONVERGEN	0.000%	99.674%
9357	EARTHSTONE ENERGY INC A COMMON STOCK USD.001	0.000%	99.675%
9358	LOVISA HOLDINGS	0.000%	99.675%
9359	CHINA BILLS FIN	0.000%	99.676%
9360	ROSENBAUER INTE	0.000%	99.676%
9361	AVID TECHNOLOGY INC COMMON STOCK USD.01	0.000%	99.676%
9362	PLAZZA AG REG A	0.000%	99.677%
9363	QAF LTD	0.000%	99.677%
9364	ID LOGISTICS GR	0.000%	99.677%
9365	CHIHO-TIANDE GR	0.000%	99.678%
9366	LUMAX INTERNATI	0.000%	99.678%
9367	NISHIKAWA RUBBE	0.000%	99.678%
9368	KAWAGISHI BRIDG	0.000%	99.679%
9369	TORRENT POWER L	0.000%	99.679%
9370	RETAIL FOOD GRO	0.000%	99.680%
9371	SPARX ASSET MAN	0.000%	99.680%
9372	ICHIKEN CO LTD	0.000%	99.680%
9373	HONEYS CO LTD	0.000%	99.681%
9374	AMPCO PITTSBURGH CORP COMMON STOCK USD1.0	0.000%	99.681%
9375	QLIRO GROUP AB	0.000%	99.681%
9376	TOWER BERSAMA I	0.000%	99.682%
9377	SIA ENGINEERING	0.000%	99.682%
9378	CONVOY FINANCIA	0.000%	99.683%
9379	VIA HOLDINGS IN	0.000%	99.683%
9380	MAEDA KOSEN CO.	0.000%	99.683%
9381	BW PLANTATION	0.000%	99.684%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9382	GREEN ENERGY TE	0.000%	99.684%
9383	UNIFIN FINANCIE	0.000%	99.684%
9384	NORCROS PLC	0.000%	99.685%
9385	RADIUM LIFE TEC	0.000%	99.685%
9386	KAULIN MANUFACT	0.000%	99.685%
9387	ALASKA COMM SYSTEMS GROUP COMMON STOCK USD.01	0.000%	99.686%
9388	TSUTSUMI JEWELR	0.000%	99.686%
9389	DRIVE SHACK INC COMMON STOCK USD.01	0.000%	99.687%
9390	HALLMARK FINL SERVICES INC COMMON STOCK USD.18	0.000%	99.687%
9391	REJECT SHOP LTD	0.000%	99.687%
9392	SCHAFFNER HOLDI	0.000%	99.688%
9393	ADCORP HLDGS	0.000%	99.688%
9394	NIPPON KANZAI C	0.000%	99.688%
9395	ANRITSU CORP	0.000%	99.689%
9396	ALTICE NV	0.000%	99.689%
9397	BLUEROCK RESIDENTIAL GROWTH REIT USD.01	0.000%	99.689%
9398	MIDLAND REALTY	0.000%	99.690%
9399	NEW HOPE CORP	0.000%	99.690%
9400	MANZ AUTOMATION	0.000%	99.690%
9401	ODELIC CO LTD	0.000%	99.691%
9402	INNER MONGOLIA	0.000%	99.691%
9403	OUG HOLDING	0.000%	99.692%
9404	WELSPUN GUJARAT	0.000%	99.692%
9405	COMP ENG & CONS	0.000%	99.692%
9406	TILLY S INC CLASS A SHRS COMMON STOCK USD.001	0.000%	99.693%
9407	NILKAMAL	0.000%	99.693%
9408	TECHNOVATOR INT	0.000%	99.693%
9409	AXTEL SAB DE CV	0.000%	99.694%
9410	DORO AB	0.000%	99.694%
9411	HAKUDO CO LTD	0.000%	99.694%
9412	INTEGRATED MICR	0.000%	99.695%
9413	HARUM ENERGY TB	0.000%	99.695%
9414	PHOENIX SATELLI	0.000%	99.696%
9415	RIGHT-ON CO	0.000%	99.696%
9416	FIRST BANK OF T	0.000%	99.696%
9417	VERSO CORP A COMMON STOCK	0.000%	99.697%
9418	SIME DARBY PROP	0.000%	99.697%
9419	NS SHOPPING CO	0.000%	99.697%
9420	CENTRAL AUTO	0.000%	99.698%
9421	THAI STANLEY EL	0.000%	99.698%
9422	ECZACIBASI YATI	0.000%	99.698%
9423	RINGER HUT CO L	0.000%	99.699%
9424	SEALINK TRAVEL	0.000%	99.699%
9425	AIRPORT FACILIT	0.000%	99.699%
9426	MAEIL DIARY IND	0.000%	99.700%
9427	KUNSUL CHEM IND	0.000%	99.700%
9428	OPTEX COMPANY	0.000%	99.700%
9429	FUJIKURA KASEI	0.000%	99.701%
9430	AMPER SA	0.000%	99.701%
9431	CHIPMOS TECHNOL	0.000%	99.702%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9432	STI EDUCATION S	0.000%	99.702%
9433	SAN HOLDINGS, I	0.000%	99.702%
9434	COLLECTOR AB	0.000%	99.703%
9435	KWALITY LTD	0.000%	99.703%
9436	POLY CULTURE GR	0.000%	99.703%
9437	KAWASAN INDS JA	0.000%	99.704%
9438	CANON ELECTRONI	0.000%	99.704%
9439	REALORD GROUP H	0.000%	99.704%
9440	CHEN FULL INT C	0.000%	99.705%
9441	PACIFIC ETHANOL INC COMMON STOCK USD.001	0.000%	99.705%
9442	NUSANTARA INFRA	0.000%	99.705%
9443	VITA GROUP LTD	0.000%	99.706%
9444	FRED'S INC	0.000%	99.706%
9445	MERAFA RESOURCE	0.000%	99.706%
9446	JAPAN TRANSCITY	0.000%	99.707%
9447	TIGA PILAR SEJA	0.000%	99.707%
9448	HANIL E-HWA CO	0.000%	99.708%
9449	TOSHO PRINTING	0.000%	99.708%
9450	CSS INDUSTRIES	0.000%	99.708%
9451	CYIENT LIMITED	0.000%	99.709%
9452	HUANENG POWER INTL SPONS ADR ADR	0.000%	99.709%
9453	KOREA ALCOHOL I	0.000%	99.709%
9454	KAWASUMI LABS I	0.000%	99.710%
9455	WARSAW STOCK EX	0.000%	99.710%
9456	SHILOH INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.710%
9457	RASSINI SAB DE	0.000%	99.711%
9458	MEET GROUP INC/THE COMMON STOCK USD.001	0.000%	99.711%
9459	CNA SUNSINE	0.000%	99.711%
9460	KEE TAI PROPERT	0.000%	99.712%
9461	DAIDO KOGYO CO	0.000%	99.712%
9462	TAKAMATSU CONS	0.000%	99.712%
9463	TUESDAY MORNING CORP COMMON STOCK USD.01	0.000%	99.713%
9464	TOMORROW FOCUS	0.000%	99.713%
9465	SUN-WA TECHNOS	0.000%	99.713%
9466	EUROCASH SA	0.000%	99.714%
9467	BSB BANCORP INC/MA COMMON STOCK USD.01	0.000%	99.714%
9468	CHAMBAL FER	0.000%	99.715%
9469	PARKER DRILLING CO COMMON STOCK USD.167	0.000%	99.715%
9470	I O DATA DEVICE	0.000%	99.715%
9471	ASUNARO AOKI CO	0.000%	99.716%
9472	UNION TOOL CO	0.000%	99.716%
9473	SANSEI YUSOKI C	0.000%	99.716%
9474	MARISA LOJAS SA	0.000%	99.717%
9475	STEMLINE THERAPEUTICS INC COMMON STOCK USD.0001	0.000%	99.717%
9476	GETIN NOBLE BA	0.000%	99.717%
9477	AVANCE GAS HOLD	0.000%	99.718%
9478	CLEAR CHANNEL O	0.000%	99.718%
9479	THIRUMALAI	0.000%	99.718%
9480	ALI CORP	0.000%	99.719%
9481	SAC'S BAR HOLDI	0.000%	99.719%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9482	GENCOR INDUSTRIES INC COMMON STOCK USD.1	0.000%	99.719%
9483	FUJIJURA RUBBER	0.000%	99.720%
9484	PEET LIMITED	0.000%	99.720%
9485	LPN DEVELOPMENT	0.000%	99.720%
9486	FOURLIS S.A.	0.000%	99.721%
9487	EHWA TECHNOLOGI	0.000%	99.721%
9488	YUANSHENGTAI DA	0.000%	99.721%
9489	TORISHIMA PUMP	0.000%	99.722%
9490	ASCENDIS HEALTH	0.000%	99.722%
9491	ICD CO LTD	0.000%	99.722%
9492	SOMBOON ADVANCE	0.000%	99.723%
9493	DONGWHA PHARM.C	0.000%	99.723%
9494	DUSTIN GROUP AB	0.000%	99.723%
9495	GODREJ PROPERTI	0.000%	99.724%
9496	NICE INFORMATIO	0.000%	99.724%
9497	NIPPON HUME PIP	0.000%	99.724%
9498	VA TECH WABAG L	0.000%	99.725%
9499	GENKY DRUGSTORE	0.000%	99.725%
9500	NEOWIZ CORP	0.000%	99.725%
9501	VITEC GROUP	0.000%	99.726%
9502	ELAN MICROELECT	0.000%	99.726%
9503	KAVERI SEED CO	0.000%	99.726%
9504	INFORMATION SVC	0.000%	99.727%
9505	ROTTNEROS AB	0.000%	99.727%
9506	PRICER AB	0.000%	99.727%
9507	MONGOLIAN MININ	0.000%	99.728%
9508	G SHANK ENTERPR	0.000%	99.728%
9509	EASTERN MEDIA	0.000%	99.728%
9510	SKP RESOURCES B	0.000%	99.729%
9511	SK D&D	0.000%	99.729%
9512	CN T L GAS	0.000%	99.729%
9513	KLCC PROPERTY H	0.000%	99.730%
9514	BERJAYA ASSETS	0.000%	99.730%
9515	ALBARAKA TURK K	0.000%	99.730%
9516	CHENNAI PETROLE	0.000%	99.731%
9517	COMPUTER PROGRAMS + SYSTEMS COMMON STOCK USD.001	0.000%	99.731%
9518	SEVEN GROUP HLD	0.000%	99.731%
9519	JAGRAN PRAKASHA	0.000%	99.732%
9520	FORMOSAN UNION	0.000%	99.732%
9521	KOREA TECH BANK	0.000%	99.732%
9522	EMPRESA DE ENER	0.000%	99.733%
9523	SATORI ELECTRIC	0.000%	99.733%
9524	NAGAWA CO LTD	0.000%	99.733%
9525	DONGYANG GANGCH	0.000%	99.734%
9526	KATO WORKS CO	0.000%	99.734%
9527	MQ HOLDING AB	0.000%	99.734%
9528	NITTOKU ENG CO	0.000%	99.735%
9529	FLUIDRA SA	0.000%	99.735%
9530	NEXEN CORPORATI	0.000%	99.735%
9531	ACCOR	0.000%	99.736%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9532	SINDO RICOH	0.000%	99.736%
9533	AVON RUBBER	0.000%	99.736%
9534	KSB AG	0.000%	99.737%
9535	BANK BUKOPIN PT	0.000%	99.737%
9536	BAOYE GROUP CO	0.000%	99.737%
9537	MONDO TV SPA	0.000%	99.738%
9538	CECO ENVIRONMENTAL CORP COMMON STOCK USD.01	0.000%	99.738%
9539	ACE TECHNOLOGIE	0.000%	99.738%
9540	COFFEE DAY ENTE	0.000%	99.739%
9541	CHINA MINSHENG	0.000%	99.739%
9542	NOSTRUM OIL & G	0.000%	99.739%
9543	OHASHI TECHNICA	0.000%	99.740%
9544	ASTRONICS CORP CL B COMMON STOCK USD.01	0.000%	99.740%
9545	FEDERATED NATIONAL HOLDING C COMMON STOCK USD.01	0.000%	99.740%
9546	KT CORP SP ADR ADR	0.000%	99.741%
9547	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.741%
9548	YONDENKO CORP	0.000%	99.741%
9549	MCPHERSONS LTD	0.000%	99.742%
9550	HITRON TECHNOLO	0.000%	99.742%
9551	BANK OF KAOHSIU	0.000%	99.742%
9552	SICHUAN EXPRESS	0.000%	99.743%
9553	CHINA PIONEER P	0.000%	99.743%
9554	NEDAP(NED APP)N	0.000%	99.743%
9555	JUVENTUS FOOTBA	0.000%	99.744%
9556	CJ HELLOVISION	0.000%	99.744%
9557	SRG TAKAMI	0.000%	99.744%
9558	MAXIM POWER COR	0.000%	99.745%
9559	CHAYANG SHENG D	0.000%	99.745%
9560	CICOR TECHNOLOG	0.000%	99.745%
9561	BRIGADE ENTERPR	0.000%	99.746%
9562	ANADOLU CAM	0.000%	99.746%
9563	KEPCO ENGINEERI	0.000%	99.746%
9564	KSS LINE LTD	0.000%	99.747%
9565	HALLADOR ENERGY CO COMMON STOCK USD.01	0.000%	99.747%
9566	DONGWON FOOD& B	0.000%	99.747%
9567	SHIN NIPPON BIO	0.000%	99.748%
9568	KANEKO SEEDS CO	0.000%	99.748%
9569	TA GLOBAL BHD	0.000%	99.748%
9570	H S R & A	0.000%	99.749%
9571	STRATUS PROPERTIES INC COMMON STOCK USD.01	0.000%	99.749%
9572	TIMBERLAND BANCORP INC COMMON STOCK USD.01	0.000%	99.749%
9573	TEEKAY CORP COMMON STOCK USD.001	0.000%	99.750%
9574	BANQUE CANTONAL	0.000%	99.750%
9575	HK INTL CONSTR	0.000%	99.750%
9576	FLEX LNG LTD	0.000%	99.750%
9577	CHANG WAH ELECT	0.000%	99.751%
9578	HANSAE YES24 HO	0.000%	99.751%
9579	ROCKWOOL INTL P	0.000%	99.751%
9580	E1 CORPORATION	0.000%	99.752%
9581	YTL POWER INTL	0.000%	99.752%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9582	FINDEL	0.000%	99.752%
9583	ISELECT LTD	0.000%	99.753%
9584	JMS CO	0.000%	99.753%
9585	RIKEN TECHNOS C	0.000%	99.753%
9586	HOKURIKU ELECTR	0.000%	99.754%
9587	GRUPO SANDBORNS	0.000%	99.754%
9588	BOURBON SA	0.000%	99.754%
9589	F@N COMMUNICATI	0.000%	99.755%
9590	BOE VARITRONIX	0.000%	99.755%
9591	TTW PUBLIC COMP	0.000%	99.755%
9592	CRAWFORD & CO	0.000%	99.756%
9593	WANG ON GROUP	0.000%	99.756%
9594	GLOBAL CONS	0.000%	99.756%
9595	EL.EN. SPA	0.000%	99.757%
9596	GUNNEBO AB	0.000%	99.757%
9597	SHINAGAWA REFRA	0.000%	99.757%
9598	NATORI CO LTD	0.000%	99.757%
9599	TOMOE ENGINEERI	0.000%	99.758%
9600	IC COMPANYS	0.000%	99.758%
9601	CHUGAI RO CO LT	0.000%	99.758%
9602	PORTOBELLO SA	0.000%	99.759%
9603	SHINSEGAE ENGIN	0.000%	99.759%
9604	CAREER TECHNOLO	0.000%	99.759%
9605	KYOWA ELECTRONI	0.000%	99.760%
9606	ALVIVA HOLDINGS	0.000%	99.760%
9607	AMBUJA CEMENTS	0.000%	99.760%
9608	ITALTILE	0.000%	99.761%
9609	LONDON&PACIFIC	0.000%	99.761%
9610	HEVEABOARD	0.000%	99.761%
9611	ALL RING	0.000%	99.762%
9612	NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	0.000%	99.762%
9613	NICOX	0.000%	99.762%
9614	YACHIYO INDUS C	0.000%	99.763%
9615	SAMPO CORP	0.000%	99.763%
9616	WORLDLINE	0.000%	99.763%
9617	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	0.000%	99.763%
9618	KOBE BUSSAN CO	0.000%	99.764%
9619	DAEHAN STEEL CO	0.000%	99.764%
9620	SINYI REALTY IN	0.000%	99.764%
9621	COUNTRYSIDE PRO	0.000%	99.765%
9622	Phoenix Mills L	0.000%	99.765%
9623	CAC CORPORATION	0.000%	99.765%
9624	KRS CORPORATION	0.000%	99.766%
9625	FORFARMERS NV	0.000%	99.766%
9626	MOBILEZONE HOLD	0.000%	99.766%
9627	LINGKARAN TRANS	0.000%	99.767%
9628	IHQ INC	0.000%	99.767%
9629	MPHB CAPITAL BH	0.000%	99.767%
9630	TDC SOFTWARE EN	0.000%	99.767%
9631	AGUNG PODOMORO	0.000%	99.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9632	KOREA DISTRICT	0.000%	99.768%
9633	YAMATANE CORP N	0.000%	99.768%
9634	CHINA LNG GROUP	0.000%	99.769%
9635	TOP FRONTIER IN	0.000%	99.769%
9636	SANKO GOSEI LTD	0.000%	99.769%
9637	ZENITRON CORP	0.000%	99.770%
9638	HKC HOLDINGS LT	0.000%	99.770%
9639	YORK WATER CO COMMON STOCK	0.000%	99.770%
9640	TONG-TAI MACHIN	0.000%	99.771%
9641	PROTO CORP	0.000%	99.771%
9642	HARMONICARE MED	0.000%	99.771%
9643	BHAKTI INVESTAM	0.000%	99.772%
9644	SIMULATIONS PLUS INC COMMON STOCK USD.001	0.000%	99.772%
9645	OLVI	0.000%	99.772%
9646	KIER GROUP	0.000%	99.772%
9647	FOGO DE CHAO IN	0.000%	99.773%
9648	BIRLA CORP LTD	0.000%	99.773%
9649	SALIM IVOMAS	0.000%	99.773%
9650	CHUO SPRING CO	0.000%	99.774%
9651	NORTHRIM BANCORP INC COMMON STOCK USD1.0	0.000%	99.774%
9652	FIRST NORTHWEST BANCORP COMMON STOCK	0.000%	99.774%
9653	CHURCHILL DOWNS INC COMMON STOCK	0.000%	99.775%
9654	ENDO LIGHTING C	0.000%	99.775%
9655	FIELDS CORP	0.000%	99.775%
9656	PACIFIC CENTURY	0.000%	99.776%
9657	MIDSOUTH BANCORP INC COMMON STOCK USD.1	0.000%	99.776%
9658	CHUNGHWA PICTUR	0.000%	99.776%
9659	FINGERPRINT CAR	0.000%	99.776%
9660	IEI INTEGRATION	0.000%	99.777%
9661	ULTRA PETROLEUM CORP COMMON STOCK	0.000%	99.777%
9662	BSM TECHNOLOGIE	0.000%	99.777%
9663	SECHE ENVIRONNE	0.000%	99.778%
9664	STRAITS TRADING	0.000%	99.778%
9665	KOZA ALTIN ISLE	0.000%	99.778%
9666	VIEL ET COMPAGN	0.000%	99.779%
9667	PRIMA INDUSTRIE	0.000%	99.779%
9668	SHOFU INC	0.000%	99.779%
9669	SARKUYSAN ELEKT	0.000%	99.779%
9670	OIL INDIA LTD	0.000%	99.780%
9671	BOUSTEAD SINGAP	0.000%	99.780%
9672	FDM GROUP PLC	0.000%	99.780%
9673	DALIAN PORT (PD	0.000%	99.781%
9674	TOMOE CORP	0.000%	99.781%
9675	ZUMTOBEL AG	0.000%	99.781%
9676	DAIICHI KENSETS	0.000%	99.782%
9677	ROYAL BAFOKENG	0.000%	99.782%
9678	INDS BACHOCO SA	0.000%	99.782%
9679	SAMYUNG TRA	0.000%	99.783%
9680	NOZAWA CORP	0.000%	99.783%
9681	CIMSA	0.000%	99.783%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9682	KODACO	0.000%	99.783%
9683	SECTRA AB - B S	0.000%	99.784%
9684	TAMURA TAIKO HL	0.000%	99.784%
9685	AMS AG	0.000%	99.784%
9686	D CARNEGIE & CO	0.000%	99.785%
9687	COOR SERVICE MA	0.000%	99.785%
9688	CENTRAL VALLEY COMM BANCORP COMMON STOCK	0.000%	99.785%
9689	MAZOR ROBOTICS	0.000%	99.786%
9690	INDUSTRIA REIT	0.000%	99.786%
9691	YUKEN KOGYO	0.000%	99.786%
9692	MARUFUJI SHEET	0.000%	99.786%
9693	TRAVELZOO COMMON STOCK USD.01	0.000%	99.787%
9694	ENERGIEDIENST H	0.000%	99.787%
9695	E TEC E&C LTD	0.000%	99.787%
9696	XAC AUTOMATION	0.000%	99.788%
9697	TOHOKU TELECOM	0.000%	99.788%
9698	COIMA RES SPA	0.000%	99.788%
9699	DAE-IL CORP	0.000%	99.788%
9700	EASTMAN KODAK CO COMMON STOCK USD.01	0.000%	99.789%
9701	RAFFLES EDUCATI	0.000%	99.789%
9702	SUMMIT ASCENT H	0.000%	99.789%
9703	EMPIRIC STUDENT	0.000%	99.790%
9704	NAVA BHARAT VEN	0.000%	99.790%
9705	EVEREST TEXTILE	0.000%	99.790%
9706	WESTPORTS HOLDI	0.000%	99.791%
9707	ACAL	0.000%	99.791%
9708	ENKA INSAAT VE	0.000%	99.791%
9709	MARUKA MACHINER	0.000%	99.791%
9710	KSL HLDGS BERHA	0.000%	99.792%
9711	RF-LINK SYSTEM	0.000%	99.792%
9712	TNPL	0.000%	99.792%
9713	AP EAGERS LTD	0.000%	99.793%
9714	HIGHLIGHT COMMU	0.000%	99.793%
9715	NORITSU KOKI CO	0.000%	99.793%
9716	AMVIG HOLDINGS	0.000%	99.793%
9717	WOONGJIN THINKB	0.000%	99.794%
9718	FAR EAST ORCH	0.000%	99.794%
9719	GILAT SATELLITE	0.000%	99.794%
9720	DONG AH TIRE&RU	0.000%	99.795%
9721	SILVER CHEF LTD	0.000%	99.795%
9722	MUGEN ESTATE CO	0.000%	99.795%
9723	YAMATO CORPORAT	0.000%	99.796%
9724	GENESIS ENERGY	0.000%	99.796%
9725	POS MALAYSIA	0.000%	99.796%
9726	TUNIUI CORP SPON ADR ADR USD.0001	0.000%	99.796%
9727	DO & CO AG	0.000%	99.797%
9728	STAR CRUISES LT	0.000%	99.797%
9729	SENSHUKAI CO	0.000%	99.797%
9730	CHINA VAST INDU	0.000%	99.798%
9731	MCLEOD RUSSEL I	0.000%	99.798%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9732	SURYA SEMESTA I	0.000%	99.798%
9733	WALTON ADVANCED	0.000%	99.798%
9734	HSIL LTD	0.000%	99.799%
9735	TOSHO CO LTD	0.000%	99.799%
9736	KAWASHO GECOSS	0.000%	99.799%
9737	FLEETWOOD CORP	0.000%	99.800%
9738	NIPPON CHEMIPHA	0.000%	99.800%
9739	NEW HOME CO INC/THE COMMON STOCK USD.01	0.000%	99.800%
9740	TRIVENI ENGINEE	0.000%	99.800%
9741	INABA SEISAKUSH	0.000%	99.801%
9742	NORDJYSKE BANK	0.000%	99.801%
9743	CENTURION C	0.000%	99.801%
9744	TARSUS GROUP PL	0.000%	99.802%
9745	HANEDA ZENITH H	0.000%	99.802%
9746	JESS-LINK PRODU	0.000%	99.802%
9747	INUI GLOBAL LOG	0.000%	99.802%
9748	CIA ENERGET CEA	0.000%	99.803%
9749	SAN MIGUEL PURE	0.000%	99.803%
9750	ICHIBANYA CO LT	0.000%	99.803%
9751	SAM JIN PHARM	0.000%	99.804%
9752	CAL-COMP ELECTR	0.000%	99.804%
9753	MARUSAN SECUR	0.000%	99.804%
9754	D&L INDUSTRIES	0.000%	99.804%
9755	MEGA 1ST CORP B	0.000%	99.805%
9756	DAISHINKU CORP	0.000%	99.805%
9757	GLOBAL LIGHTING	0.000%	99.805%
9758	SARAWAK OIL PAL	0.000%	99.806%
9759	GRUPPO MUTUIONL	0.000%	99.806%
9760	UBM DEVELOPMENT	0.000%	99.806%
9761	SHANGHAI PRIME	0.000%	99.806%
9762	SINGAMAS CONTAI	0.000%	99.807%
9763	UNIVERSAL ENTER	0.000%	99.807%
9764	MAIL.RU GROUP GDR REGS GDR USD.000005	0.000%	99.807%
9765	KONAKA CO LTD	0.000%	99.808%
9766	LEADCORP (THE)	0.000%	99.808%
9767	TONG YANG CEMEN	0.000%	99.808%
9768	TIPTREE INC COMMON STOCK USD.001	0.000%	99.808%
9769	CONTROLADORA VUELA CIA ADR ADR	0.000%	99.809%
9770	STALPRODUKT SA	0.000%	99.809%
9771	DAGANG NEXCHANG	0.000%	99.809%
9772	RESURS HOLDING	0.000%	99.810%
9773	TERAOKA SEISAKU	0.000%	99.810%
9774	JUKEN SANGYO CO	0.000%	99.810%
9775	HOOSIERS HOLDIN	0.000%	99.810%
9776	MERIDA INDUSTRY	0.000%	99.811%
9777	MIWON SC	0.000%	99.811%
9778	TAINERGY TECH C	0.000%	99.811%
9779	GOOD-YEAR	0.000%	99.812%
9780	FOLLI FOLLIE GP	0.000%	99.812%
9781	MAISONS DU MOND	0.000%	99.812%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9782	TODA KOGYO CORP	0.000%	99.812%
9783	ADAIRS LTD	0.000%	99.813%
9784	JOBAN KOSAN CO	0.000%	99.813%
9785	SINO GAS & ENER	0.000%	99.813%
9786	TAKANA CO LTD	0.000%	99.814%
9787	ULTRALIFE CORP COMMON STOCK USD.1	0.000%	99.814%
9788	DECMIL GROUP LT	0.000%	99.814%
9789	HOME INVEST BEL	0.000%	99.814%
9790	BRAVIDA HOLDING	0.000%	99.815%
9791	NORTHEAST BANCORP COMMON STOCK USD1.0	0.000%	99.815%
9792	GRUPO LALA SAB	0.000%	99.815%
9793	ELLAKTOR SA	0.000%	99.815%
9794	MACNICA FUJI EL	0.000%	99.816%
9795	KINGS TOWN CONS	0.000%	99.816%
9796	NOCIL LTD	0.000%	99.816%
9797	SABAF SPA	0.000%	99.817%
9798	WEST HOLDINGS C	0.000%	99.817%
9799	CHINESE MARITIM	0.000%	99.817%
9800	CHUN YUAN STEEL	0.000%	99.817%
9801	EASTERN WATER R	0.000%	99.818%
9802	NOBLE GROUP LTD	0.000%	99.818%
9803	JINDAL	0.000%	99.818%
9804	SUNGSHIN CEMENT	0.000%	99.819%
9805	SHANGHAI FUDAN-	0.000%	99.819%
9806	REPCO HOME FINA	0.000%	99.819%
9807	S-CONNECT CO LT	0.000%	99.819%
9808	FAG BEARINGS IN	0.000%	99.820%
9809	SPORTON INTERNA	0.000%	99.820%
9810	SOKEN CHEMICAL	0.000%	99.820%
9811	EP ENERGY CORP CL A COMMON STOCK USD.01	0.000%	99.820%
9812	OCEAN PLASTICS	0.000%	99.821%
9813	FSP TECHNOLOGY	0.000%	99.821%
9814	DAISYO CORP	0.000%	99.821%
9815	INTERNAP CORP COMMON STOCK USD.001	0.000%	99.822%
9816	IL&FS TRANSPORT	0.000%	99.822%
9817	HILAN LTD	0.000%	99.822%
9818	LIPPO CHINA RES	0.000%	99.822%
9819	PICANOL	0.000%	99.823%
9820	ALARKO HOLDINGS	0.000%	99.823%
9821	ASPO OYJ	0.000%	99.823%
9822	VECTOR	0.000%	99.823%
9823	MANGALORE REF &	0.000%	99.824%
9824	COLLECTION HOUS	0.000%	99.824%
9825	GRUPO HSF	0.000%	99.824%
9826	XAAR	0.000%	99.825%
9827	GUANGDONG LAND	0.000%	99.825%
9828	EMCORE CORP COMMON STOCK	0.000%	99.825%
9829	TONLY ELECTRONI	0.000%	99.825%
9830	VIOHALCO SA	0.000%	99.826%
9831	ANGLO-EASTN PLA	0.000%	99.826%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9832	LARSEN & TOUBRO	0.000%	99.826%
9833	ELITEGROUP COMP	0.000%	99.826%
9834	SPROTT RESOURCE	0.000%	99.827%
9835	BRASILAGRO	0.000%	99.827%
9836	MAHINDRA CIE AU	0.000%	99.827%
9837	SINGHA ESTATE P	0.000%	99.828%
9838	AKSIGORTA AS	0.000%	99.828%
9839	JAPAN FOUNDTN E	0.000%	99.828%
9840	CITIC DAMENG HO	0.000%	99.828%
9841	YAMAMURA GLASS	0.000%	99.829%
9842	CONTANGO OIL + GAS COMMON STOCK USD.04	0.000%	99.829%
9843	CEGEDIM	0.000%	99.829%
9844	FUKOKU CO LTD	0.000%	99.829%
9845	HYFLUX LTD	0.000%	99.830%
9846	BAY ENERGY LTD	0.000%	99.830%
9847	MK RESTAURANT G	0.000%	99.830%
9848	CAYMAN ENGLE Y I	0.000%	99.831%
9849	HAINAN MEILAN A	0.000%	99.831%
9850	UCO BANK	0.000%	99.831%
9851	LUNG KEE(BERMUD	0.000%	99.831%
9852	COMVITA LTD	0.000%	99.832%
9853	GLACIER MEDIA I	0.000%	99.832%
9854	VAN DE VELDE	0.000%	99.832%
9855	GSI TECHNOLOGY INC COMMON STOCK USD.001	0.000%	99.832%
9856	URBANET CORP CO	0.000%	99.833%
9857	MITRA	0.000%	99.833%
9858	TAKIHYO CO LTD	0.000%	99.833%
9859	PREFORMED LINE PRODUCTS CO COMMON STOCK USD2.0	0.000%	99.833%
9860	EXFO INC	0.000%	99.834%
9861	PARKER CORP	0.000%	99.834%
9862	FURYU CORP	0.000%	99.834%
9863	NET INSIGHT	0.000%	99.835%
9864	NISSIN FOOD HOL	0.000%	99.835%
9865	SHAPIR ENGINEER	0.000%	99.835%
9866	SHINSEGAE INTER	0.000%	99.835%
9867	GL LTD	0.000%	99.836%
9868	MELCO HOLDINGS	0.000%	99.836%
9869	INDOSAT TBK PT	0.000%	99.836%
9870	SERVICE STREAM	0.000%	99.836%
9871	SHENG YU STEEL	0.000%	99.837%
9872	WHA CORP PCL	0.000%	99.837%
9873	SYNDICATE BANK	0.000%	99.837%
9874	AXIS REAL ESTAT	0.000%	99.837%
9875	A H BELO CORP A COMMON STOCK USD.01	0.000%	99.838%
9876	VITAMIN SHOPPE INC COMMON STOCK USD.01	0.000%	99.838%
9877	KEYSTONE GL	0.000%	99.838%
9878	MAGNUM BERHAD	0.000%	99.838%
9879	MONASH IVF GRP	0.000%	99.839%
9880	JAPFA LTD	0.000%	99.839%
9881	NLC INDIA	0.000%	99.839%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9882	CENT PLYBRD	0.000%	99.840%
9883	TETRAPHASE PHARMACEUTICALS I COMMON STOCK USD.001	0.000%	99.840%
9884	CREDITO VALTELL	0.000%	99.840%
9885	GATEWAY DISTRIP	0.000%	99.840%
9886	SUHEUNG CAPSULE	0.000%	99.841%
9887	ABLE C&C	0.000%	99.841%
9888	ZUKEN INC	0.000%	99.841%
9889	FOX WIZEL LTD	0.000%	99.841%
9890	AA PLC	0.000%	99.842%
9891	JASTEC CO	0.000%	99.842%
9892	NICKEL ASIA COR	0.000%	99.842%
9893	NOVELION THERAPEUTICS INC COMMON STOCK	0.000%	99.842%
9894	HIMATSINGKA SEI	0.000%	99.843%
9895	PARIS MIKI INC	0.000%	99.843%
9896	MARCHEX INC CLASS B COMMON STOCK USD.01	0.000%	99.843%
9897	XTREME DRILLING	0.000%	99.843%
9898	ICONIX BRAND GROUP INC COMMON STOCK USD.001	0.000%	99.844%
9899	ATLANTIC COAST FINANCIAL COR COMMON STOCK USD.01	0.000%	99.844%
9900	MOTONIC CORP	0.000%	99.844%
9901	FORESTAR GROUP INC COMMON STOCK USD1.0	0.000%	99.844%
9902	PYEONG HWA AUTO	0.000%	99.845%
9903	FIREEYE INC COMMON STOCK USD.0001	0.000%	99.845%
9904	COUNTRYWIDE	0.000%	99.845%
9905	AMIYAKI TEI CO	0.000%	99.846%
9906	INTER PARFUMS	0.000%	99.846%
9907	WINCOR NIXDORF	0.000%	99.846%
9908	YEONG GUAN ENER	0.000%	99.846%
9909	REGIONAL CONT L	0.000%	99.847%
9910	OUE COMMERCIAL	0.000%	99.847%
9911	FUJI CORP/MIYAG	0.000%	99.847%
9912	DA-CIN CONSTRUC	0.000%	99.847%
9913	SEOYEON CO	0.000%	99.848%
9914	SEACHANGE INTL	0.000%	99.848%
9915	SECOM JOSHINETS	0.000%	99.848%
9916	KEY TECHNOLOGY INC COMMON STOCK	0.000%	99.848%
9917	MIX TELEMATICS	0.000%	99.849%
9918	SHOBUNSHA PUB I	0.000%	99.849%
9919	TEGEL GROUP	0.000%	99.849%
9920	ALDER BIOPHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.849%
9921	TECHNO ELECTRIC	0.000%	99.850%
9922	HARBIN POWER EQ	0.000%	99.850%
9923	VOCENTO	0.000%	99.850%
9924	CYBEROPTICS CORP COMMON STOCK	0.000%	99.850%
9925	AINSWORTH GAME	0.000%	99.851%
9926	S&T HOLDINGS CO	0.000%	99.851%
9927	TUNAS BARU LAMP	0.000%	99.851%
9928	DAEKYO	0.000%	99.851%
9929	ALLEGIANCE BANCSHARES INC COMMON STOCK USD1.0	0.000%	99.852%
9930	LOJAS AMERICANA	0.000%	99.852%
9931	TERREIS	0.000%	99.852%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9932	PLAYMATES HOLDI	0.000%	99.852%
9933	EASTON CO	0.000%	99.853%
9934	NIHON DEMPA KOG	0.000%	99.853%
9935	ELECTRA CONSUME	0.000%	99.853%
9936	GRINDWELL	0.000%	99.853%
9937	VANTAGE INTERNA	0.000%	99.854%
9938	KUMHO INV BANK	0.000%	99.854%
9939	SIWARD CRYSTAL	0.000%	99.854%
9940	OSTASIATISKE KO	0.000%	99.854%
9941	SUPERMAX CORPOR	0.000%	99.855%
9942	ENERGY RESOURCE	0.000%	99.855%
9943	TRIDENT LTD/IND	0.000%	99.855%
9944	TAIDOC TECHNOLO	0.000%	99.855%
9945	KG CHEMICAL COR	0.000%	99.856%
9946	SEOBU T&D	0.000%	99.856%
9947	GAYATRI PROJECT	0.000%	99.856%
9948	AROTECH CORP COMMON STOCK USD.01	0.000%	99.856%
9949	INTEGRATED RESE	0.000%	99.857%
9950	DATA#3 LTD	0.000%	99.857%
9951	ALAM SUTERA REA	0.000%	99.857%
9952	STRATTEC SECURI	0.000%	99.857%
9953	ZIGNAGO VETRO S	0.000%	99.858%
9954	FUTURE SYSTEMS	0.000%	99.858%
9955	N.W BIO	0.000%	99.858%
9956	RHODES FOOD GRO	0.000%	99.858%
9957	MBT FINANCIAL CORP COMMON STOCK	0.000%	99.859%
9958	HAITAI CONFECTI	0.000%	99.859%
9959	BALMER LAWRIE	0.000%	99.859%
9960	GFPT PCL	0.000%	99.859%
9961	DAITO BANK	0.000%	99.860%
9962	YAMAYA CO	0.000%	99.860%
9963	PREMIER MARKETI	0.000%	99.860%
9964	MAOYE INTL HOLD	0.000%	99.860%
9965	DIGITAL POWER C	0.000%	99.861%
9966	US Wire Order	0.000%	99.861%
9967	KOJIMA	0.000%	99.861%
9968	VRL LOGISTICS L	0.000%	99.861%
9969	CHINA ENERGINE	0.000%	99.862%
9970	CSBC CORPORATIO	0.000%	99.862%
9971	HOVNIANIAN ENTERPRISES A COMMON STOCK USD.01	0.000%	99.862%
9972	PRG-SCHULTZ INT	0.000%	99.862%
9973	GULF ISLAND FABRICATION INC COMMON STOCK	0.000%	99.863%
9974	BUND CENTER INV	0.000%	99.863%
9975	VICTORIA PARK A	0.000%	99.863%
9976	SNT CORP	0.000%	99.863%
9977	PEOPLE S UTAH BANCORP COMMON STOCK USD.01	0.000%	99.864%
9978	CHINA POWER CLE	0.000%	99.864%
9979	FIRST STEAMSHIP	0.000%	99.864%
9980	NIHON PLAST CO	0.000%	99.864%
9981	LUBY'S INC.	0.000%	99.865%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
9982	GADANG HOLDINGS	0.000%	99.865%
9983	TAKACHIHO ELECT	0.000%	99.865%
9984	HUDSON GLOBAL INC COMMON STOCK USD.001	0.000%	99.865%
9985	PSI AG GESELL F	0.000%	99.866%
9986	UNIVERSE INTERN	0.000%	99.866%
9987	AMBASSADOR HOTE	0.000%	99.866%
9988	J.B. CHEM	0.000%	99.866%
9989	PILIPINAS SHELL	0.000%	99.867%
9990	THORESEN THAI A	0.000%	99.867%
9991	CONNECT GROUP	0.000%	99.867%
9992	CROWN CONFECTIO	0.000%	99.867%
9993	POINTS INTERNATIONAL LTD COMMON STOCK	0.000%	99.868%
9994	CARBORUNDUM	0.000%	99.868%
9995	SEIBU ELECTRIC	0.000%	99.868%
9996	HONGKONG CHINES	0.000%	99.868%
9997	KOBE ELECTRIC R	0.000%	99.869%
9998	HYUNDAI MERCH M	0.000%	99.869%
9999	INDUSTRI JAMU D	0.000%	99.869%
10000	MOROZOFF LIMITE	0.000%	99.869%
10001	MEDIA PRIMA BHD	0.000%	99.870%
10002	WILMINGTON GROU	0.000%	99.870%
10003	HYUNDAI ENGINEE	0.000%	99.870%
10004	MARKSANS PHARMA	0.000%	99.870%
10005	NEXTURN	0.000%	99.871%
10006	NITTA GELATIN I	0.000%	99.871%
10007	ALROV PROPERTIE	0.000%	99.871%
10008	CCL PRODUCTS (I	0.000%	99.871%
10009	VON ROLL HOLDIN	0.000%	99.872%
10010	RECYLEX SA	0.000%	99.872%
10011	AGROFRESH SOLUTIONS INC COMMON STOCK	0.000%	99.872%
10012	DYNASTY CERAMIC	0.000%	99.872%
10013	SUMITOMO PRECIS	0.000%	99.872%
10014	INVICTA HOLDING	0.000%	99.873%
10015	NESCO LTD	0.000%	99.873%
10016	CLEAR MEDIA	0.000%	99.873%
10017	GRIFFIN INDUSTRIAL REALTY IN COMMON STOCK USD.01	0.000%	99.873%
10018	T COOK IND	0.000%	99.874%
10019	SILVERCREST ASSET MANAGEME A COMMON STOCK USD.01	0.000%	99.874%
10020	HONG KONG FERRY	0.000%	99.874%
10021	NICHIEI CO	0.000%	99.874%
10022	SUMINOE TEXTILE	0.000%	99.875%
10023	SAMART CORP PCL	0.000%	99.875%
10024	ERM POWER LTD	0.000%	99.875%
10025	OHB SE	0.000%	99.875%
10026	LANDSEA GREEN P	0.000%	99.876%
10027	ALLCARGO	0.000%	99.876%
10028	BEIJING ENT MED	0.000%	99.876%
10029	SUBARU ENTERPRI	0.000%	99.876%
10030	FIBRA SHOP PORT	0.000%	99.877%
10031	SFP DINING	0.000%	99.877%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10032	TIVOLI A/S	0.000%	99.877%
10033	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01	0.000%	99.877%
10034	GYM GROUP PLC/T	0.000%	99.877%
10035	1ST SHANGHAI IN	0.000%	99.878%
10036	CHINA NEW TOWN	0.000%	99.878%
10037	ANANT RAJ LTD	0.000%	99.878%
10038	THAICOM PUBLIC	0.000%	99.878%
10039	SAN SHING FASTE	0.000%	99.879%
10040	PAN-PACIFIC	0.000%	99.879%
10041	HOGG ROBINSON G	0.000%	99.879%
10042	GRANDY HOUSE CO	0.000%	99.879%
10043	ENEVA SA	0.000%	99.880%
10044	BEIJING JINGNEN	0.000%	99.880%
10045	UNISYS CORP	0.000%	99.880%
10046	PARTNERS REAL E	0.000%	99.880%
10047	VP PLC	0.000%	99.881%
10048	HONWORLD GROUP	0.000%	99.881%
10049	CHC RESOURCES C	0.000%	99.881%
10050	ITFOR INC	0.000%	99.881%
10051	AGRO-KANESHO CO	0.000%	99.881%
10052	JSL SA	0.000%	99.882%
10053	CHU KONG SHIPPI	0.000%	99.882%
10054	GODFREY PHILLIP	0.000%	99.882%
10055	AFRICA ISRAEL P	0.000%	99.882%
10056	CATENA AB	0.000%	99.883%
10057	DAEWOO SHIPBUIL	0.000%	99.883%
10058	YI JINNIndustr	0.000%	99.883%
10059	ESSA BANCORP INC COMMON STOCK USD.01	0.000%	99.883%
10060	ELANDERS AB	0.000%	99.884%
10061	BSL CORPORATION	0.000%	99.884%
10062	NITTO FC CO	0.000%	99.884%
10063	SEIKA CORP	0.000%	99.884%
10064	SHIN-ETSU POLYM	0.000%	99.884%
10065	TOUNG LOONG TEX	0.000%	99.885%
10066	NISSEI PLSTIC I	0.000%	99.885%
10067	NIKKO CO	0.000%	99.885%
10068	SYNGENE INTERNA	0.000%	99.885%
10069	SPRINGS GLOBAL	0.000%	99.886%
10070	TECHNO RYOWA LT	0.000%	99.886%
10071	GRANGE RESOURCE	0.000%	99.886%
10072	WATAHAN & CO LT	0.000%	99.886%
10073	ATENOR	0.000%	99.886%
10074	YC CO LTD	0.000%	99.887%
10075	INOX LEISURE LT	0.000%	99.887%
10076	IDP EDUCATION L	0.000%	99.887%
10077	AXWAY SOFTWARE	0.000%	99.887%
10078	PCM INC COMMON STOCK USD.001	0.000%	99.888%
10079	LANDS END INC COMMON STOCK USD.01	0.000%	99.888%
10080	CSG LIMITED	0.000%	99.888%
10081	BASIC-FIT NV	0.000%	99.888%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10082	TONGYANG CEMENT	0.000%	99.889%
10083	GRAND	0.000%	99.889%
10084	SEMCON AB	0.000%	99.889%
10085	PLDT INC SPON ADR ADR	0.000%	99.889%
10086	UFP TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.889%
10087	MECHEL PJSC SPONSORED ADR ADR	0.000%	99.890%
10088	OKK CORP	0.000%	99.890%
10089	ROSTELECOM OJSC	0.000%	99.890%
10090	UNITED UTILITIE	0.000%	99.890%
10091	FNM SPA	0.000%	99.891%
10092	QUORUM HEALTH CORP COMMON STOCK USD.0001	0.000%	99.891%
10093	LOW & BONAR PLC	0.000%	99.891%
10094	TIME TECHNO	0.000%	99.891%
10095	ADDLIFE AB	0.000%	99.891%
10096	KYERYONG CONST	0.000%	99.892%
10097	KUNG SING ENGIN	0.000%	99.892%
10098	ZHOU HEI YA INT	0.000%	99.892%
10099	ASIA FINANCIAL	0.000%	99.892%
10100	PARAGON CAR	0.000%	99.893%
10101	PAVILION REAL E	0.000%	99.893%
10102	ATLANTIC CAPITAL BANCSHARES COMMON STOCK	0.000%	99.893%
10103	HKSCAN OYJ	0.000%	99.893%
10104	HIAG IMMOBILIEN	0.000%	99.893%
10105	KERUR HOLDINGS	0.000%	99.894%
10106	STRATEC BIOMEDI	0.000%	99.894%
10107	MITSUBISHI RESE	0.000%	99.894%
10108	LIBERTY TAX INC COMMON STOCK USD.01	0.000%	99.894%
10109	CARLIT HOLDINGS	0.000%	99.895%
10110	PFSWEB INC COMMON STOCK USD.001	0.000%	99.895%
10111	HANKOOK SHELL O	0.000%	99.895%
10112	BOOM LOGISTICS	0.000%	99.895%
10113	SH LA CHAP	0.000%	99.895%
10114	HANSOL PAPER CO	0.000%	99.896%
10115	SODA NIKKA CO	0.000%	99.896%
10116	ESCALADE INC COMMON STOCK	0.000%	99.896%
10117	ORCHIDS PAPER PRODUCTS CO COMMON STOCK USD.001	0.000%	99.896%
10118	DOTTIKON ES HOL	0.000%	99.897%
10119	INDOFOOD AGRI R	0.000%	99.897%
10120	MAHARASHTRA	0.000%	99.897%
10121	KINGMAKER FOOTW	0.000%	99.897%
10122	GENIE ENERGY LTD B COMMON STOCK	0.000%	99.897%
10123	LIFCO AB-B SHS	0.000%	99.898%
10124	PACIFIC CURRENT	0.000%	99.898%
10125	KOOK SOON DANG	0.000%	99.898%
10126	WONDERFUL SKY F	0.000%	99.898%
10127	HALCYON AGRI CO	0.000%	99.899%
10128	CARILLION	0.000%	99.899%
10129	TOTTORI BANK	0.000%	99.899%
10130	JHSF PARTICIPAC	0.000%	99.899%
10131	OCWEN FINANCIAL CORP COMMON STOCK USD.01	0.000%	99.899%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10132	SINTEX INDUSTRI	0.000%	99.900%
10133	REGENT PACIFIC	0.000%	99.900%
10134	JK CEMENTS LTD	0.000%	99.900%
10135	RIKEN KEIKI CO	0.000%	99.900%
10136	ENDUR TECH	0.000%	99.900%
10137	SCOPE METALS GR	0.000%	99.901%
10138	RICHARDSON ELEC LTD COMMON STOCK USD.05	0.000%	99.901%
10139	GULF KEYSTONE P	0.000%	99.901%
10140	SHAN-LOONG	0.000%	99.901%
10141	KOMEHYO	0.000%	99.902%
10142	SUNRUN INC COMMON STOCK USD.0001	0.000%	99.902%
10143	BANGKOK AVIAT F	0.000%	99.902%
10144	KECK SENG(MAL)B	0.000%	99.902%
10145	KYORITSU PRINTI	0.000%	99.902%
10146	STADIO HOLDINGS	0.000%	99.903%
10147	FUJISHOJI CO.LT	0.000%	99.903%
10148	VECIMA NETWORKS	0.000%	99.903%
10149	ALLIED ELECTRON	0.000%	99.903%
10150	MEITO SANGYO CO	0.000%	99.903%
10151	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.000%	99.904%
10152	J ALEXANDER S HOLDINGS COMMON STOCK USD.001	0.000%	99.904%
10153	LUMBER LIQUIDATORS HOLDINGS COMMON STOCK USD.001	0.000%	99.904%
10154	KONOSHIMA CHEMI	0.000%	99.904%
10155	DEUTSCH	0.000%	99.905%
10156	THORN GROUP LTD	0.000%	99.905%
10157	MANITOU	0.000%	99.905%
10158	SRV GROUP OYJ	0.000%	99.905%
10159	CHINA HUIYUAN J	0.000%	99.905%
10160	FILA SPA	0.000%	99.906%
10161	SINMAG BAKERY M	0.000%	99.906%
10162	CONSUMER PORTFOLIO SERVICES COMMON STOCK	0.000%	99.906%
10163	ABBOTT INDIA LT	0.000%	99.906%
10164	AKIS GAYRIMENKU	0.000%	99.906%
10165	KEIYU CO., LTD	0.000%	99.907%
10166	GAMCO INVESTORS INC A COMMON STOCK USD.001	0.000%	99.907%
10167	LONG BON INTERN	0.000%	99.907%
10168	INTEGRAL DIAGNO	0.000%	99.907%
10169	VIVA INDUSTRIAL	0.000%	99.908%
10170	YONGNAM HOLDING	0.000%	99.908%
10171	FIRST JUKEN CO	0.000%	99.908%
10172	VITRO SA	0.000%	99.908%
10173	DAIDOH	0.000%	99.908%
10174	EIH LTD	0.000%	99.909%
10175	BasicNet S.p.A.	0.000%	99.909%
10176	STAR MEDIA GROU	0.000%	99.909%
10177	LINEDATA SERVIC	0.000%	99.909%
10178	ASESOR DE ACTIV	0.000%	99.909%
10179	LIHOM-CUCHEN CO	0.000%	99.910%
10180	DATAWATCH CORP COMMON STOCK USD.01	0.000%	99.910%
10181	AKCANSА CIMENTO	0.000%	99.910%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10182	OCL INDIA LTD	0.000%	99.910%
10183	PIRAMAL ENTERPR	0.000%	99.910%
10184	ECO'S CO LTD/JA	0.000%	99.911%
10185	CYBERPOWER SYST	0.000%	99.911%
10186	SHIRE PLC ADR	0.000%	99.911%
10187	TREASURE ASA	0.000%	99.911%
10188	GLOBAL BRANDS M	0.000%	99.912%
10189	SAHA-UNION	0.000%	99.912%
10190	NATURAL HEALTH TRENDS CORP COMMON STOCK USD.001	0.000%	99.912%
10191	PTG ENERGY PCL	0.000%	99.912%
10192	CJ FOOD SYSTEM	0.000%	99.912%
10193	SUN KING POWER	0.000%	99.913%
10194	TA-I TECHNOLOGY	0.000%	99.913%
10195	WAREHOUSE GROUP	0.000%	99.913%
10196	INTERSERVE PLC	0.000%	99.913%
10197	NAK SEALING	0.000%	99.913%
10198	TECHNOTRANS AG	0.000%	99.914%
10199	UNITED SECURITY BANCSHARE/CA COMMON STOCK	0.000%	99.914%
10200	KINGSGATE CONSD	0.000%	99.914%
10201	KYOWA HAKKO KIR	0.000%	99.914%
10202	EUSKALTEL SA	0.000%	99.914%
10203	DEL MONTE PACIF	0.000%	99.915%
10204	NUVECTRA CORP COMMON STOCK USD.001	0.000%	99.915%
10205	ZEALAND PHARMA	0.000%	99.915%
10206	AUTECH	0.000%	99.915%
10207	KYOWA LEATHER	0.000%	99.915%
10208	OL GROUPE SA	0.000%	99.916%
10209	KOLON CORPORATI	0.000%	99.916%
10210	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01	0.000%	99.916%
10211	JAPAN OIL TRANS	0.000%	99.916%
10212	CENTURY CASINOS INC COMMON STOCK USD.01	0.000%	99.916%
10213	REALNETWORKS INC COMMON STOCK USD.001	0.000%	99.917%
10214	METRO KAJANG HL	0.000%	99.917%
10215	GHCL LTD	0.000%	99.917%
10216	TAIHEIYO KOUHAT	0.000%	99.917%
10217	BIG SHOPPING CE	0.000%	99.917%
10218	EFORCE HLD	0.000%	99.918%
10219	BOUSTEAD PLANTA	0.000%	99.918%
10220	TYNTEK CORP	0.000%	99.918%
10221	TOKYO SANGY	0.000%	99.918%
10222	WEATHERNEWS INC	0.000%	99.918%
10223	GRANA Y MONTERO SA SPON ADR ADR	0.000%	99.919%
10224	DHAMPUR SUGAR M	0.000%	99.919%
10225	KEY TRONIC CORP COMMON STOCK	0.000%	99.919%
10226	MONETA MONEY BA	0.000%	99.919%
10227	DAEWON SANUP	0.000%	99.919%
10228	SEQUENTIAL BRANDS GROUP INC COMMON STOCK USD.01	0.000%	99.920%
10229	OCEANA GROUP LT	0.000%	99.920%
10230	TECNISA SA	0.000%	99.920%
10231	SUNLAND GROUP L	0.000%	99.920%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10232	SNAI SPA	0.000%	99.920%
10233	MIGROS TICARET	0.000%	99.921%
10234	PYI CORPORATION	0.000%	99.921%
10235	GOLDPAC GROUP L	0.000%	99.921%
10236	NICHIA STEEL WO	0.000%	99.921%
10237	RATNAMANI METAL	0.000%	99.921%
10238	BLUECOM	0.000%	99.922%
10239	FDC LTD/INDIA	0.000%	99.922%
10240	OROCOBRE LTD	0.000%	99.922%
10241	BEIJINGWEST IND	0.000%	99.922%
10242	RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	0.000%	99.922%
10243	TORIGOE CO LTD	0.000%	99.923%
10244	MORTGAGE CHOICE	0.000%	99.923%
10245	SAN FANG CHEMIC	0.000%	99.923%
10246	CHEUK NANG HLDG	0.000%	99.923%
10247	PROVIDENT FINANCIAL HLDGS COMMON STOCK USD.01	0.000%	99.923%
10248	HONG LEONG ASIA	0.000%	99.924%
10249	KNR CONSTRUCTIO	0.000%	99.924%
10250	POSFUL CORPORAT	0.000%	99.924%
10251	BANKWELL FINANCIAL GROUP INC COMMON STOCK	0.000%	99.924%
10252	GEO ENERGY RESO	0.000%	99.924%
10253	KEYANG ELEC	0.000%	99.924%
10254	MJ GLEESON PLC	0.000%	99.925%
10255	CAN DO CO LTD	0.000%	99.925%
10256	IMPERIAL HOTEL	0.000%	99.925%
10257	MUTOW CO LTD	0.000%	99.925%
10258	SILVERBOW RESOURCES INC COMMON STOCK	0.000%	99.925%
10259	EMPEROR ENTERTA	0.000%	99.926%
10260	TOMATO BANK LTD	0.000%	99.926%
10261	ESSEL PROP	0.000%	99.926%
10262	FOOD EMPIRE HOL	0.000%	99.926%
10263	MEGASTUDY EDUCA	0.000%	99.926%
10264	NAKAYAMA STEEL	0.000%	99.927%
10265	B2HOLDING ASA	0.000%	99.927%
10266	EMPERADOR INC	0.000%	99.927%
10267	CODAN LTD	0.000%	99.927%
10268	CK SAN-ETSU	0.000%	99.927%
10269	BRAEMAR SHIPPIN	0.000%	99.928%
10270	HONG YI FIBER I	0.000%	99.928%
10271	SKF INDIA LTD	0.000%	99.928%
10272	MAX INDIA LTD/N	0.000%	99.928%
10273	TAT HONG HOLDIN	0.000%	99.928%
10274	QUINTIS LTD	0.000%	99.928%
10275	CONTAINER STORE GROUP INC/TH COMMON STOCK USD.01	0.000%	99.929%
10276	CAVOTEC SA	0.000%	99.929%
10277	MARCOPOLO SA	0.000%	99.929%
10278	CHANGH ETH	0.000%	99.929%
10279	MAHARASHTRA SEA	0.000%	99.929%
10280	NADEX CO LTD	0.000%	99.930%
10281	GOLFZON CO LTD	0.000%	99.930%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10282	ECHELON FINANCI	0.000%	99.930%
10283	INDUSTRIAL BLDG	0.000%	99.930%
10284	LOJAS AMERICANA	0.000%	99.930%
10285	OVERSEAS CHINES	0.000%	99.931%
10286	KG ETS	0.000%	99.931%
10287	FONAR CORP COMMON STOCK USD.0001	0.000%	99.931%
10288	YUGANG INTL	0.000%	99.931%
10289	IMPEXMETAL	0.000%	99.931%
10290	CPMC HLDGS LTD	0.000%	99.931%
10291	TAIWAN PAPER&PU	0.000%	99.932%
10292	YELP INC COMMON STOCK USD.000001	0.000%	99.932%
10293	APA GROUP	0.000%	99.932%
10294	PIHLAJALINNA OY	0.000%	99.932%
10295	ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	0.000%	99.932%
10296	C + F FINANCIAL CORP COMMON STOCK USD1.0	0.000%	99.933%
10297	ALLIANZ MALAYSI	0.000%	99.933%
10298	HUANG HSIANG CO	0.000%	99.933%
10299	PZENA INVESTMENT MANAGM CL A COMMON STOCK USD.01	0.000%	99.933%
10300	CELLCOM ISRAEL	0.000%	99.933%
10301	TOWN HEALTH INT	0.000%	99.933%
10302	TYCOONS GROUP E	0.000%	99.934%
10303	UEM EDGENTA BHD	0.000%	99.934%
10304	WMIH CORP COMMON STOCK USD.00001	0.000%	99.934%
10305	JK PAPER	0.000%	99.934%
10306	SEASPINE HOLDINGS CORP COMMON STOCK USD.01	0.000%	99.934%
10307	TOBU STORE CO L	0.000%	99.935%
10308	CARASSO MOTORS	0.000%	99.935%
10309	BANCA SISTEMA S	0.000%	99.935%
10310	MAX'S GROUP INC	0.000%	99.935%
10311	NEPES CORPORATI	0.000%	99.935%
10312	MALAKOFF CORP B	0.000%	99.935%
10313	PC TEL INC COMMON STOCK USD.001	0.000%	99.936%
10314	SHIMOJIMA CO LT	0.000%	99.936%
10315	HALOWS CO LTD	0.000%	99.936%
10316	AMICA WRONKI	0.000%	99.936%
10317	KLEANNARA CO LT	0.000%	99.936%
10318	MIVTACH SHAMIR	0.000%	99.937%
10319	SAMYA TONG	0.000%	99.937%
10320	AWARE INC	0.000%	99.937%
10321	PAN BROTHERS TB	0.000%	99.937%
10322	MEDCO ENERGI IN	0.000%	99.937%
10323	SUNTECK	0.000%	99.937%
10324	SEVERFIELD-ROWE	0.000%	99.938%
10325	SAMSE SA	0.000%	99.938%
10326	PHILLIPS CARBON	0.000%	99.938%
10327	CENTER LABORATO	0.000%	99.938%
10328	INFORMA PLC	0.000%	99.938%
10329	YNH PROPERTY BH	0.000%	99.938%
10330	FUTURE LIFESTYL	0.000%	99.939%
10331	C.BANNER INTERN	0.000%	99.939%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10332	SIMPLEX INFRAST	0.000%	99.939%
10333	JUTAL OFFSHORE	0.000%	99.939%
10334	CHONGQING MACHI	0.000%	99.939%
10335	PESTECH	0.000%	99.939%
10336	DHI GROUP INC COMMON STOCK USD.01	0.000%	99.940%
10337	TAIWAN FIRE & M	0.000%	99.940%
10338	WESTPORT INNOVA	0.000%	99.940%
10339	UNION MEDICAL H	0.000%	99.940%
10340	FOM CONST Y CON	0.000%	99.940%
10341	DONG A ELTEK CO	0.000%	99.941%
10342	WISDOM HOLDINGS	0.000%	99.941%
10343	SPARK ENERGY INC CLASS A COMMON STOCK USD.01	0.000%	99.941%
10344	POLYTEC ASSET H	0.000%	99.941%
10345	ASTRAL POLY	0.000%	99.941%
10346	YEEBO INT	0.000%	99.941%
10347	KAORI HEAT TREA	0.000%	99.942%
10348	GEM DIAMONDS	0.000%	99.942%
10349	LIFENET INSURAN	0.000%	99.942%
10350	LBS BINA GROUP	0.000%	99.942%
10351	KIMOTO CO LTD	0.000%	99.942%
10352	TAO HEUNG HOLDI	0.000%	99.942%
10353	MEDUSA MINING L	0.000%	99.943%
10354	APPROACH RESOUR	0.000%	99.943%
10355	PHIHONG TECHNOL	0.000%	99.943%
10356	COCO'S JAPAN CO	0.000%	99.943%
10357	PERENNIAL REAL	0.000%	99.943%
10358	VINA CONCHA Y T	0.000%	99.943%
10359	PLAYMATES TOYS	0.000%	99.944%
10360	CHINA ELECT COR	0.000%	99.944%
10361	INVESTIS HOLDIN	0.000%	99.944%
10362	DA MING INTERNA	0.000%	99.944%
10363	SINCERE WATCH H	0.000%	99.944%
10364	PROGRESS WERK A	0.000%	99.944%
10365	ENERGY EQUITY C	0.000%	99.945%
10366	NORDIC AMERICAN TANKERS LTD COMMON STOCK USD.01	0.000%	99.945%
10367	TOKYO TEKKO CO	0.000%	99.945%
10368	SINGAPORE BUS S	0.000%	99.945%
10369	TRADELINK ELECT	0.000%	99.945%
10370	JINMAO INVESTME	0.000%	99.945%
10371	KAPSCH TRAFFICC	0.000%	99.946%
10372	1ST INSURANCE C	0.000%	99.946%
10373	TIANJIN DEVMT H	0.000%	99.946%
10374	VAIBHAV GL	0.000%	99.946%
10375	CONTROLADORA VU	0.000%	99.946%
10376	ACACIA RESEARCH CORP COMMON STOCK USD.001	0.000%	99.946%
10377	TOWNSQUARE MEDIA INC CL A COMMON STOCK USD.01	0.000%	99.947%
10378	ISENTIA GROUP L	0.000%	99.947%
10379	UTD PLANTATION	0.000%	99.947%
10380	BASWARE OYJ	0.000%	99.947%
10381	KONDOTEC INC	0.000%	99.947%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10382	TVA GROUP INC B SHRS COMMON STOCK	0.000%	99.947%
10383	SHIHLIN ELEC &	0.000%	99.948%
10384	PALADIN ENERGY	0.000%	99.948%
10385	ECOGREEN FINE C	0.000%	99.948%
10386	ITAB SHOP CONCE	0.000%	99.948%
10387	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.000%	99.948%
10388	CASTINGS	0.000%	99.948%
10389	CHINA NT PHARMA	0.000%	99.949%
10390	YAIZU SUISANKAG	0.000%	99.949%
10391	CATHAY NO 1 REI	0.000%	99.949%
10392	TAIYEN BIOTECH	0.000%	99.949%
10393	HORIZON SECURIT	0.000%	99.949%
10394	BEAR STATE FINANCIAL INC COMMON STOCK USD.01	0.000%	99.949%
10395	DONG AH TIR	0.000%	99.950%
10396	VULCABRAS AZALE	0.000%	99.950%
10397	CHINA FINANCIAL	0.000%	99.950%
10398	GFOOT CO LTD	0.000%	99.950%
10399	INTL PAPER	0.000%	99.950%
10400	PLATZER FASTIGH	0.000%	99.950%
10401	CALEDONIA MININ	0.000%	99.950%
10402	BAJAJ CORP LTD	0.000%	99.951%
10403	HANMI SEMICONDU	0.000%	99.951%
10404	REALDOLMEN	0.000%	99.951%
10405	ADURO BIOTECH INC COMMON STOCK USD.0001	0.000%	99.951%
10406	DUTY FREE INTER	0.000%	99.951%
10407	MNRB HOLDINGS B	0.000%	99.951%
10408	A MARK PRECIOUS METALS INC COMMON STOCK USD.01	0.000%	99.952%
10409	KEIHANSHIN RL	0.000%	99.952%
10410	VICTORY NEW MAT	0.000%	99.952%
10411	ARDELYX INC COMMON STOCK USD.000001	0.000%	99.952%
10412	KMH	0.000%	99.952%
10413	S.A.S. DRAGON H	0.000%	99.952%
10414	INDO COUNT INDU	0.000%	99.953%
10415	GRANULES INDIA	0.000%	99.953%
10416	ALKANE RESOURCE	0.000%	99.953%
10417	TAINAN ENTERPRI	0.000%	99.953%
10418	SANYO ENG & CON	0.000%	99.953%
10419	CROOZ INC	0.000%	99.953%
10420	VOLT INFO SCIEN	0.000%	99.953%
10421	MAXITRANS INDS	0.000%	99.954%
10422	DY CORP	0.000%	99.954%
10423	ACNB CORP COMMON STOCK USD2.5	0.000%	99.954%
10424	AKZO NOBEL INDI	0.000%	99.954%
10425	HT MEDIA LTD	0.000%	99.954%
10426	COLLECTORS UNIVERSE COMMON STOCK USD.001	0.000%	99.954%
10427	APTEVO THERAPEUTICS INC COMMON STOCK USD.001	0.000%	99.955%
10428	HATHWAY CABLE	0.000%	99.955%
10429	SOLAR INDUS	0.000%	99.955%
10430	LK TECH	0.000%	99.955%
10431	COCA-COLA ICECE	0.000%	99.955%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10432	INROM CONSTRUCT	0.000%	99.955%
10433	KRAKATAU STEEL	0.000%	99.955%
10434	OLVI OYJ-A SHAR	0.000%	99.956%
10435	PRIME FOCUS	0.000%	99.956%
10436	GRUPO ARGOS SA	0.000%	99.956%
10437	PACASMAYO	0.000%	99.956%
10438	SAVEZONE IC	0.000%	99.956%
10439	MYSTATE LTD	0.000%	99.956%
10440	LARGO RESOURCES	0.000%	99.957%
10441	LYDIAN INTERNAT	0.000%	99.957%
10442	NATURAL ALTERNT	0.000%	99.957%
10443	MC GROUP PUBLIC	0.000%	99.957%
10444	TRINITY LTD	0.000%	99.957%
10445	GE T&D INDIA LT	0.000%	99.957%
10446	KIM LOONG RESOU	0.000%	99.957%
10447	INDIAN OVERSEAS	0.000%	99.958%
10448	HANKUK PAPER MF	0.000%	99.958%
10449	TWIN DISC INC COMMON STOCK	0.000%	99.958%
10450	MAHINDRA LIFESC	0.000%	99.958%
10451	SERVIZI ITALIA	0.000%	99.958%
10452	SANFORD LTD	0.000%	99.958%
10453	CHILLED & FROZE	0.000%	99.959%
10454	WAH SEONG	0.000%	99.959%
10455	KANSAI SUPERMAR	0.000%	99.959%
10456	SELVAAG BOLIG A	0.000%	99.959%
10457	AES GENER SA	0.000%	99.959%
10458	CRAWFORD & CO	0.000%	99.959%
10459	CHINA HANKING H	0.000%	99.959%
10460	INGERSOLL	0.000%	99.960%
10461	CK LIFE SCIENCE	0.000%	99.960%
10462	LUCAS BOLS NV	0.000%	99.960%
10463	PETRA FOODS LTD	0.000%	99.960%
10464	BLUE SQUARE REA	0.000%	99.960%
10465	TRIFAST PLC	0.000%	99.960%
10466	SINO GRANDNESS	0.000%	99.960%
10467	MIN AIK TECHNOL	0.000%	99.961%
10468	IBI GROUP INC.	0.000%	99.961%
10469	PARANAPANEMA SA	0.000%	99.961%
10470	DAWSON GEOPHYSICAL CO COMMON STOCK USD.01	0.000%	99.961%
10471	CHINOOK ENERGY	0.000%	99.961%
10472	GROUP LEASE PUB	0.000%	99.961%
10473	SAFETY GODOWN C	0.000%	99.962%
10474	CMMB VISION HOL	0.000%	99.962%
10475	BIFFA PLC	0.000%	99.962%
10476	JIANGNAN GROUP	0.000%	99.962%
10477	CUMBERLAND PHARMACEUTICALS COMMON STOCK	0.000%	99.962%
10478	INFOMEDIA	0.000%	99.962%
10479	ADVANCETEK ENTE	0.000%	99.962%
10480	HENGDELI HOLDIN	0.000%	99.963%
10481	ZHUHAI HLDGS IN	0.000%	99.963%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10482	DOUBLEDRAAGON PR	0.000%	99.963%
10483	STAGE STORES INC COMMON STOCK USD.01	0.000%	99.963%
10484	VBG GROUP AB	0.000%	99.963%
10485	GREAVES COT	0.000%	99.963%
10486	PP PROPERTI TBK	0.000%	99.963%
10487	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	0.000%	99.964%
10488	NNIT A/S	0.000%	99.964%
10489	CHAMPION TECHNO	0.000%	99.964%
10490	BURWILL HOLDING	0.000%	99.964%
10491	INTER CARS SA	0.000%	99.964%
10492	STANDARD CHEMIC	0.000%	99.964%
10493	SUNDARAM	0.000%	99.964%
10494	FAR EAST HOLDIN	0.000%	99.965%
10495	TOHOKU BANK	0.000%	99.965%
10496	HT&E LTD	0.000%	99.965%
10497	NEMAK SAB DE CV	0.000%	99.965%
10498	TWI PHARMACEUTI	0.000%	99.965%
10499	CW GROUP HLDGS	0.000%	99.965%
10500	GOLDIS BHD	0.000%	99.965%
10501	MACMAHON HOLDIN	0.000%	99.966%
10502	AGV PRODUCTS	0.000%	99.966%
10503	NAGANO KEIKI CO	0.000%	99.966%
10504	BANYAN TREE HOL	0.000%	99.966%
10505	TSEC CORP	0.000%	99.966%
10506	KINTETSU DPT ST	0.000%	99.966%
10507	NICHOLAS FINANCIAL INC COMMON STOCK	0.000%	99.966%
10508	THAIFOODS GROUP	0.000%	99.967%
10509	SPORTSMAN S WAREHOUSE HOLDIN COMMON STOCK USD.01	0.000%	99.967%
10510	KPX CHEMICAL	0.000%	99.967%
10511	MYER HOLDINGS L	0.000%	99.967%
10512	CARR'S GROUP PL	0.000%	99.967%
10513	KOLAO HOLDINGS	0.000%	99.967%
10514	NORWEGIAN PROPE	0.000%	99.967%
10515	T4F ENTRETENIMN	0.000%	99.968%
10516	MANNATECH INC COMMON STOCK USD.0001	0.000%	99.968%
10517	PHILEX MINING C	0.000%	99.968%
10518	NAVKAR CORP LTD	0.000%	99.968%
10519	NSL LTD	0.000%	99.968%
10520	SILOAM INTERNAT	0.000%	99.968%
10521	SELCUK ECZA DEP	0.000%	99.968%
10522	HUA ENG WIRE&CA	0.000%	99.969%
10523	JYOTHY LABORATO	0.000%	99.969%
10524	TOPPS TILES	0.000%	99.969%
10525	SSI GROUP INC	0.000%	99.969%
10526	SKANDINAVISKA E	0.000%	99.969%
10527	CERAGON NETWORK	0.000%	99.969%
10528	ALMIRALL SA	0.000%	99.969%
10529	MTLM	0.000%	99.969%
10530	SWORD GROUP	0.000%	99.970%
10531	CLINICA LAS CON	0.000%	99.970%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10532	HUMAX CO LTD	0.000%	99.970%
10533	SOUTHERN MISSOURI BANCORP COMMON STOCK USD.01	0.000%	99.970%
10534	ORIGIN ELECTRIC	0.000%	99.970%
10535	HEIDELBERGCEMEN	0.000%	99.970%
10536	FULLER SMITH &	0.000%	99.970%
10537	SANYO HOUSING N	0.000%	99.971%
10538	CGN MINING CO L	0.000%	99.971%
10539	NATIONAL BANKSHARES INC/VA COMMON STOCK USD1.25	0.000%	99.971%
10540	TOW CO LTD	0.000%	99.971%
10541	SHUNFENG INTL C	0.000%	99.971%
10542	CENTURY PACIFIC	0.000%	99.971%
10543	SITTOY GROUP HLD	0.000%	99.971%
10544	HIROSHIMA ELEC	0.000%	99.971%
10545	ASHTROM PROPERT	0.000%	99.972%
10546	TBK Co., Ltd.	0.000%	99.972%
10547	BEADELL RESOURC	0.000%	99.972%
10548	SHIDAX CORP	0.000%	99.972%
10549	SKYLINE CORP	0.000%	99.972%
10550	CHORUS LTD ADR ADR	0.000%	99.972%
10551	PINE CLIFF ENER	0.000%	99.972%
10552	KINKI SHARYO CO	0.000%	99.973%
10553	KISCO HOLDINGS	0.000%	99.973%
10554	YOUYUAN INTERNA	0.000%	99.973%
10555	GLOBAL MEDICAL REIT INC REIT	0.000%	99.973%
10556	SANGSIN BRAKE	0.000%	99.973%
10557	HANA MICROELECT	0.000%	99.973%
10558	MIRAIAL CO LTD	0.000%	99.973%
10559	DONGBU SECURITI	0.000%	99.973%
10560	HWA SHIN CO	0.000%	99.974%
10561	SIYARAM	0.000%	99.974%
10562	BEST BRIDAL INC	0.000%	99.974%
10563	AEGIS LOGISTICS	0.000%	99.974%
10564	GUORUI PROPERTI	0.000%	99.974%
10565	RAMKRISHNA	0.000%	99.974%
10566	AZORIM-INVESTME	0.000%	99.974%
10567	BILLABONG INTER	0.000%	99.974%
10568	ENEA AB	0.000%	99.975%
10569	NEPTUNE TECHNOL	0.000%	99.975%
10570	UNITED MICROELECTRON SP ADR ADR	0.000%	99.975%
10571	DIFFER GRP	0.000%	99.975%
10572	YUNNAN WATER IN	0.000%	99.975%
10573	VALNEVA SE	0.000%	99.975%
10574	THERMAX LTD	0.000%	99.975%
10575	Tessi S.A.	0.000%	99.975%
10576	FRANKLIN FINANCIAL NETWORK COMMON STOCK	0.000%	99.976%
10577	CHOSUN REFRACTO	0.000%	99.976%
10578	SINO THAI EN,FG	0.000%	99.976%
10579	MAXVALU NISHINI	0.000%	99.976%
10580	AGORA	0.000%	99.976%
10581	EUROTECH SPA	0.000%	99.976%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10582	SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	0.000%	99.976%
10583	TURK TRKTOR VE	0.000%	99.976%
10584	VOXX INTERNATIONAL CORP COMMON STOCK USD.01	0.000%	99.977%
10585	SEJONG INDUSTRI	0.000%	99.977%
10586	PERMANENT TSB G	0.000%	99.977%
10587	GWANGJU SHINSEG	0.000%	99.977%
10588	ISE CHEMICAL CO	0.000%	99.977%
10589	MAUREL ET PROM	0.000%	99.977%
10590	NATURES SUNSHIN	0.000%	99.977%
10591	YAC CO LTD	0.000%	99.977%
10592	STRONG PETROCHE	0.000%	99.978%
10593	JINLI GROUP HOL	0.000%	99.978%
10594	BLACK BOX CORP	0.000%	99.978%
10595	CHINA RUNDONG A	0.000%	99.978%
10596	DIALIGHT PLC	0.000%	99.978%
10597	LINK NET TBK PT	0.000%	99.978%
10598	GOOD RESOURCES	0.000%	99.978%
10599	ARC DOCUMENT SOLUTIONS INC COMMON STOCK USD.001	0.000%	99.978%
10600	MIRZA INTERNATI	0.000%	99.978%
10601	HOSTELWORLD GRO	0.000%	99.979%
10602	SP SETIA BHD GR	0.000%	99.979%
10603	LOW KENG HUAT(S	0.000%	99.979%
10604	TURNING POINT BRANDS INC COMMON STOCK USD.01	0.000%	99.979%
10605	DRDGOLD LTD	0.000%	99.979%
10606	NEW TIMES ENERG	0.000%	99.979%
10607	MINEROS S.A.	0.000%	99.979%
10608	MAGNI-TECH INDU	0.000%	99.979%
10609	BANK INTERNASIO	0.000%	99.980%
10610	GROUP FIVE	0.000%	99.980%
10611	MEDEQUITIES REALTY TRUST INC REIT USD.01	0.000%	99.980%
10612	SRI AYUDHYA	0.000%	99.980%
10613	NEW YORK & CO I	0.000%	99.980%
10614	ROS AGRO PLC GD	0.000%	99.980%
10615	WHIRLPOOL OF IN	0.000%	99.980%
10616	BANCO PAN SA	0.000%	99.980%
10617	WING TAI PROPER	0.000%	99.980%
10618	PANINVEST TBK	0.000%	99.981%
10619	PEOPLES FINANCIAL SERVICES COMMON STOCK USD2.0	0.000%	99.981%
10620	PW MEDTECH GROU	0.000%	99.981%
10621	PACIFIC ONLINE	0.000%	99.981%
10622	LEIFHEIT AG	0.000%	99.981%
10623	LAKSHMI VILAS B	0.000%	99.981%
10624	BOER POWER HOLD	0.000%	99.981%
10625	SALUTICA	0.000%	99.981%
10626	FREQUENCY ELEC	0.000%	99.981%
10627	TAKASHIMA & CO	0.000%	99.982%
10628	FAGRON	0.000%	99.982%
10629	TOKYO THEATRES	0.000%	99.982%
10630	ATHENS WATER SU	0.000%	99.982%
10631	GEOSPACE TECHNOLOGIES CORP COMMON STOCK USD.01	0.000%	99.982%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10632	TRANSACT TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	99.982%
10633	GIGASTORAGE COR	0.000%	99.982%
10634	FIRSTSOURCE SOL	0.000%	99.982%
10635	VGI GLOBAL MEDI	0.000%	99.982%
10636	WARTECK INVEST	0.000%	99.983%
10637	CUSTODIAN REIT	0.000%	99.983%
10638	FOXTONS GROUP P	0.000%	99.983%
10639	GLAXO SMITHKLIN	0.000%	99.983%
10640	D.B. CORP LIMIT	0.000%	99.983%
10641	BCO DESIO E BRI	0.000%	99.983%
10642	HAGOROMO FOODS	0.000%	99.983%
10643	INTRALOT SA - I	0.000%	99.983%
10644	BOOT(HENRY) & S	0.000%	99.983%
10645	TERNA ENERGY SA	0.000%	99.983%
10646	BALLANTYNE STRONG INC COMMON STOCK USD.01	0.000%	99.984%
10647	RAI WAY SPA	0.000%	99.984%
10648	HUAJUN HOLDINGS	0.000%	99.984%
10649	WORLD HOLDINGS	0.000%	99.984%
10650	FUJISASH CO LTD	0.000%	99.984%
10651	SHILPA MED	0.000%	99.984%
10652	GDI INTERGRATED	0.000%	99.984%
10653	CRISIL LTD	0.000%	99.984%
10654	LSL PROPERTY SE	0.000%	99.984%
10655	KIAN JOO CAN FC	0.000%	99.984%
10656	EZRA HOLDINGS	0.000%	99.985%
10657	HON KWOK LAND I	0.000%	99.985%
10658	MOTHERCARE	0.000%	99.985%
10659	FABRYKI MEBLI F	0.000%	99.985%
10660	GRANDVISION BV	0.000%	99.985%
10661	VOLUTION GROUP	0.000%	99.985%
10662	OZFOREX GROUP L	0.000%	99.985%
10663	WEE HUR HOLDING	0.000%	99.985%
10664	BOMBAY RAYON FA	0.000%	99.985%
10665	TRIVENI TURBINE	0.000%	99.985%
10666	TILT RENEWABLES	0.000%	99.986%
10667	CPI AEROSTRUCTURES INC COMMON STOCK USD.001	0.000%	99.986%
10668	STEEL CONNECT INC COMMON STOCK USD.01	0.000%	99.986%
10669	ASIA SATELLITE	0.000%	99.986%
10670	JAKKS PACIFIC INC COMMON STOCK USD.001	0.000%	99.986%
10671	ALLGEIER SE	0.000%	99.986%
10672	WILLBROS GROUP INC COMMON STOCK USD.05	0.000%	99.986%
10673	LOGISTEC CORP C	0.000%	99.986%
10674	NVC LIGHTING HO	0.000%	99.986%
10675	VISTA GROUP INT	0.000%	99.986%
10676	EMPEROR WATCH A	0.000%	99.987%
10677	HOKKAI CAN CO	0.000%	99.987%
10678	VICTORY CITY IN	0.000%	99.987%
10679	ROSETTA STONE INC COMMON STOCK USD.00005	0.000%	99.987%
10680	CHRISTOPHER + BANKS CORP COMMON STOCK USD.01	0.000%	99.987%
10681	MANNING + NAPIER INC COMMON STOCK USD.01	0.000%	99.987%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10682	RECKON LTD	0.000%	99.987%
10683	TOTAL GABON	0.000%	99.987%
10684	WIN HANVERKY HO	0.000%	99.987%
10685	STEIN MART INC COMMON STOCK USD.01	0.000%	99.987%
10686	AFFINE	0.000%	99.987%
10687	NEXUS AG	0.000%	99.988%
10688	MARUYAMA MFG CO	0.000%	99.988%
10689	STREET CAPITAL	0.000%	99.988%
10690	CHC HEALTHCARE	0.000%	99.988%
10691	COCA-COLA EMBON	0.000%	99.988%
10692	PT INTERNATIONAL	0.000%	99.988%
10693	MIMAKI ENGINEER	0.000%	99.988%
10694	OMAXE LTD	0.000%	99.988%
10695	HONEYWELL	0.000%	99.988%
10696	TANDY LEATHER FACTORY INC COMMON STOCK USD.0024	0.000%	99.988%
10697	CSE GLOBAL LIMI	0.000%	99.988%
10698	YIP'S CHEMICAL	0.000%	99.989%
10699	TAKE SOLUTN	0.000%	99.989%
10700	DICKSON CONCEPT	0.000%	99.989%
10701	RANE H	0.000%	99.989%
10702	COXON PRECISE I	0.000%	99.989%
10703	MELBOURNE IT	0.000%	99.989%
10704	DYNAMIC ELECTRO	0.000%	99.989%
10705	INTERSHOP HOLDI	0.000%	99.989%
10706	MIYOSHI OIL & F	0.000%	99.989%
10707	HYUNDAI HEAVY I	0.000%	99.989%
10708	ERICSSON LM-A S	0.000%	99.989%
10709	PHARMA MAR SA	0.000%	99.990%
10710	RIZAL COMML BAN	0.000%	99.990%
10711	SUNDARAM FINANC	0.000%	99.990%
10712	S.T.CHEMICAL CO	0.000%	99.990%
10713	ASHFORD INC COMMON STOCK USD.01	0.000%	99.990%
10714	LIBERTY GOLD CO	0.000%	99.990%
10715	URSTADT BIDDLE PROPERTIES REIT USD.01	0.000%	99.990%
10716	JBF INDUSTRIES	0.000%	99.990%
10717	KAM HING INTERN	0.000%	99.990%
10718	RGC RESOURCES INC COMMON STOCK USD5.0	0.000%	99.990%
10719	MCCLATCHY CO CLASS A COMMON STOCK USD.01	0.000%	99.990%
10720	BIO PAPPEL SAB	0.000%	99.990%
10721	NISSEI INDUSTRI	0.000%	99.991%
10722	UTD MALACCA BER	0.000%	99.991%
10723	STP & I PCL-FOR	0.000%	99.991%
10724	PMP COMMUNICATI	0.000%	99.991%
10725	NIPPON FILCON C	0.000%	99.991%
10726	OOEDO ONSEN REI	0.000%	99.991%
10727	APAR INDS	0.000%	99.991%
10728	TOTAL ACCESS CO	0.000%	99.991%
10729	AYGAZ	0.000%	99.991%
10730	SERVICSOURCE INTERNATIONAL COMMON STOCK USD.0001	0.000%	99.991%
10731	PFENEX INC COMMON STOCK USD.001	0.000%	99.991%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10732	ATLANTICUS HOLDINGS CORP COMMON STOCK	0.000%	99.991%
10733	TEN PEAKS COFFE	0.000%	99.991%
10734	COLUMBUS GOLD C	0.000%	99.992%
10735	TAUNG GOLD INTE	0.000%	99.992%
10736	MEDICAL SYSTEM	0.000%	99.992%
10737	PROMOTORA Y OPE	0.000%	99.992%
10738	STARK TECHNOLOG	0.000%	99.992%
10739	DYAX CORPORATIO	0.000%	99.992%
10740	SALEM COMM CORP	0.000%	99.992%
10741	TENWOW INTL HLD	0.000%	99.992%
10742	ROULARTA MEDIA	0.000%	99.992%
10743	CROCODILE GARME	0.000%	99.992%
10744	SACYR SA RTS EX	0.000%	99.992%
10745	EUROZ LTD	0.000%	99.992%
10746	IPE GROUP LTD	0.000%	99.992%
10747	HOKKAIDO GAS CO	0.000%	99.993%
10748	SUNWAY CONSTRUC	0.000%	99.993%
10749	SUGIH ENERGY TB	0.000%	99.993%
10750	TOWN CENTRE SEC	0.000%	99.993%
10751	LIPPO CIKARANG	0.000%	99.993%
10752	HILONG HOLDING	0.000%	99.993%
10753	GUANGNAN(HLDGS)	0.000%	99.993%
10754	CB INDUSTRIAL P	0.000%	99.993%
10755	ASANTE INC	0.000%	99.993%
10756	NIHON TRIM CO	0.000%	99.993%
10757	HANISON CONSTRU	0.000%	99.993%
10758	BOLU CIMENTO SA	0.000%	99.993%
10759	BCO ABC BR	0.000%	99.993%
10760	FRAGRANCE GROUP	0.000%	99.993%
10761	SIERRA METALS I	0.000%	99.994%
10762	DIXIE GROUP INC COMMON STOCK USD3.0	0.000%	99.994%
10763	HARTE HANKS INC COMMON STOCK USD1.0	0.000%	99.994%
10764	IRADIMED CORP COMMON STOCK USD.0001	0.000%	99.994%
10765	KASEN INTERNATI	0.000%	99.994%
10766	CATABASIS PHARMACEUTICALS IN COMMON STOCK USD.001	0.000%	99.994%
10767	MCKAY SECURITIE	0.000%	99.994%
10768	KOSEI SECURITIE	0.000%	99.994%
10769	GLORIOUS SUN EN	0.000%	99.994%
10770	A&D CO LTD	0.000%	99.994%
10771	DYNASTY FINE WI	0.000%	99.994%
10772	RUBICON PROJECT INC/THE COMMON STOCK USD.00001	0.000%	99.994%
10773	ASPEN GROUP	0.000%	99.994%
10774	ELEC DE STRASBO	0.000%	99.994%
10775	GALLANT VENTURE	0.000%	99.994%
10776	RXP SERVICES LT	0.000%	99.995%
10777	INES CORPORATIO	0.000%	99.995%
10778	BSQUARE CORP COMMON STOCK	0.000%	99.995%
10779	ZEDGE INC CL B COMMON STOCK	0.000%	99.995%
10780	PLATINUM GROUP	0.000%	99.995%
10781	HC2 HOLDINGS INC COMMON STOCK USD.001	0.000%	99.995%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10782	ANTALIS INTERNA	0.000%	99.995%
10783	ONO SOKKI CO	0.000%	99.995%
10784	BGF RETAIL CO L	0.000%	99.995%
10785	OLYMPIC CORP	0.000%	99.995%
10786	TSH RESOURCES B	0.000%	99.995%
10787	MEDIVIR	0.000%	99.995%
10788	XERIUM TECHNOLO	0.000%	99.995%
10789	AMREP CORP COMMON STOCK USD.1	0.000%	99.995%
10790	PRIME MEDIA GRO	0.000%	99.995%
10791	WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	0.000%	99.995%
10792	ADDNODE GROUP A	0.000%	99.996%
10793	OTSUKA KAGU	0.000%	99.996%
10794	NATIONAL RESEARCH CORP A COMMON STOCK USD.001	0.000%	99.996%
10795	MEGASTUDY CO LT	0.000%	99.996%
10796	NATIONAL AGRICU	0.000%	99.996%
10797	BEASLEY BROADCAST GRP INC A COMMON STOCK USD.001	0.000%	99.996%
10798	INTEVAC INC	0.000%	99.996%
10799	V1 GROUP LTD	0.000%	99.996%
10800	AUSWIDE BANK LT	0.000%	99.996%
10801	PEARL ORIENTAL	0.000%	99.996%
10802	FOUNTAIN SET HL	0.000%	99.996%
10803	ANXIN-CHINA HOL	0.000%	99.996%
10804	BOUSTEAD PROJEC	0.000%	99.996%
10805	CHEROKEE INC COMMON STOCK USD.02	0.000%	99.996%
10806	VIRCO MFG CORPORATION COMMON STOCK USD.01	0.000%	99.996%
10807	EASTMAIN RES IN	0.000%	99.996%
10808	ALANDSBANKEN	0.000%	99.996%
10809	FRIEDMAN INDUSTRIES COMMON STOCK USD1.0	0.000%	99.996%
10810	NAGARJUNA FERTI	0.000%	99.997%
10811	CST GROUP LTD	0.000%	99.997%
10812	CHINA PROPERTIE	0.000%	99.997%
10813	COMMUNICATIONS SYSTEMS INC COMMON STOCK USD.05	0.000%	99.997%
10814	NICE SPA	0.000%	99.997%
10815	LIPOCINE INC COMMON STOCK USD.0001	0.000%	99.997%
10816	INTERSECTIONS INC COMMON STOCK USD.01	0.000%	99.997%
10817	MIMEDX GROUP INC COMMON STOCK USD.001	0.000%	99.997%
10818	TSUI WAH HOLDIN	0.000%	99.997%
10819	TOWER LTD	0.000%	99.997%
10820	SILVER BASE GRO	0.000%	99.997%
10821	HIPAY GROUP SA	0.000%	99.997%
10822	HSIN CHONG CONS	0.000%	99.997%
10823	K.P.R. MILL	0.000%	99.997%
10824	HITE HOLDINGS C	0.000%	99.997%
10825	ENERGY ABSOLUTE	0.000%	99.997%
10826	BIOSCRIP INC COMMON STOCK USD.0001	0.000%	99.997%
10827	CHINA RARE EART	0.000%	99.997%
10828	FORTRESS GLOBAL	0.000%	99.997%
10829	OVER FIFTY GP L	0.000%	99.997%
10830	ABAN OFFSHORE	0.000%	99.998%
10831	MIN XIN HLDGS	0.000%	99.998%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10832	LAURA ASHLEY HO	0.000%	99.998%
10833	LOTTE CONFECT	0.000%	99.998%
10834	CHINA FIBER OPT	0.000%	99.998%
10835	FUELCELL ENERGY INC COMMON STOCK USD.0001	0.000%	99.998%
10836	PERCEPTRON INC COMMON STOCK USD.01	0.000%	99.998%
10837	DELTICOM AG	0.000%	99.998%
10838	TRUBA ALAM MANU	0.000%	99.998%
10839	R.E.A. HOLDINGS	0.000%	99.998%
10840	STEEL & TUBE HL	0.000%	99.998%
10841	US AUTO PARTS N	0.000%	99.998%
10842	BRAVO BRIO RESTAURANT GROUP COMMON STOCK	0.000%	99.998%
10843	ABTERRA LTD	0.000%	99.998%
10844	NRJ GROUP	0.000%	99.998%
10845	CORP BANK	0.000%	99.998%
10846	INNOVATIVE SOLUTIONS + SUPP COMMON STOCK USD.001	0.000%	99.998%
10847	IGUATEMI EMP SH	0.000%	99.998%
10848	FERRATUM OYJ	0.000%	99.998%
10849	ECOSYNTHETIX IN	0.000%	99.998%
10850	BRILLIANT CIRCL	0.000%	99.998%
10851	SEARS HOMETOWN AND OUTLET ST COMMON STOCK USD.01	0.000%	99.998%
10852	GETIN HOLDING S	0.000%	99.998%
10853	AEGON NV	0.000%	99.998%
10854	PETRUS RESOURCE	0.000%	99.999%
10855	BGR ENERGY SYST	0.000%	99.999%
10856	FIVE STAR SENIOR LIVING INC COMMON STOCK USD.01	0.000%	99.999%
10857	I-CABLE COMMUNI	0.000%	99.999%
10858	KONA GRILL INC COMMON STOCK USD.01	0.000%	99.999%
10859	BLOOMSBURY PUBL	0.000%	99.999%
10860	MALAYSIAN RESOU	0.000%	99.999%
10861	KONG SUN HLDGS	0.000%	99.999%
10862	QUNXING PAPER H	0.000%	99.999%
10863	ALTISOURCE ASSET MANAGEMENT COMMON STOCK	0.000%	99.999%
10864	YEO HIAP SENG	0.000%	99.999%
10865	LUKS GROUP (VH)	0.000%	99.999%
10866	ARCELORMITTAL S	0.000%	99.999%
10867	MITCHAM INDUSTRIES INC COMMON STOCK USD.01	0.000%	99.999%
10868	RCM TECHNOLOGIES INC COMMON STOCK USD.05	0.000%	99.999%
10869	TAKACHIHO KOHEK	0.000%	99.999%
10870	HYFLUXSHOP HOLD	0.000%	99.999%
10871	TUNAS RIDEAN	0.000%	99.999%
10872	DAN FORM HOLDIN	0.000%	99.999%
10873	BE GROUP AB	0.000%	99.999%
10874	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001	0.000%	99.999%
10875	CHINA DYNAMICS	0.000%	99.999%
10876	CHARGEURS SA	0.000%	99.999%
10877	JONES ENERGY INC A COMMON STOCK USD.001	0.000%	99.999%
10878	ARALEZ PHARMACE	0.000%	99.999%
10879	CARINDALE PROPE	0.000%	99.999%
10880	ASCENDANT RESOU	0.000%	99.999%
10881	ENGLOBAL CORP COMMON STOCK USD.001	0.000%	99.999%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10882	ALLEGIANT GOLD	0.000%	99.999%
10883	QUMU CORP COMMON STOCK USD.01	0.000%	99.999%
10884	JINDAL POLY FIL	0.000%	99.999%
10885	WATPAC LIMITED	0.000%	99.999%
10886	IRC LIMITED	0.000%	99.999%
10887	LEE & MAN CHEMI	0.000%	99.999%
10888	PERPETUAL ENERG	0.000%	100.000%
10889	SINAR MAS MULTI	0.000%	100.000%
10890	MUNSUN CAP	0.000%	100.000%
10891	BOLLORE SA	0.000%	100.000%
10892	AVENG	0.000%	100.000%
10893	DESTINATION MATERNITY CORP COMMON STOCK USD.01	0.000%	100.000%
10894	MAX VENTURES &	0.000%	100.000%
10895	TEEKAY TANKERS	0.000%	100.000%
10896	SOCIETE MANUTAN	0.000%	100.000%
10897	PACIFIC ANDES I	0.000%	100.000%
10898	THE 13 HOLDINGS	0.000%	100.000%
10899	13 HOLDINGS LTD	0.000%	100.000%
10900	DOGUS OTOMOTIV	0.000%	100.000%
10901	SAFEWAY INC	0.000%	100.000%
10902	ALTIMMUNE INC COMMON STOCK USD.0001	0.000%	100.000%
10903	K1 VENTURES LTD	0.000%	100.000%
10904	CHINA SOFT POWE	0.000%	100.000%
10905	CROWN CONFECTIO	0.000%	100.000%
10906	CARPETRIGHT	0.000%	100.000%
10907	EZION HOLDINGS	0.000%	100.000%
10908	MICRON SOLUTIONS INC COMMON STOCK USD.01	0.000%	100.000%
10909	PATRIOT TRANSPORTATION HOLDI COMMON STOCK USD.1	0.000%	100.000%
10910	SWIBER HOLDINGS	0.000%	100.000%
10911	PROBI AB	0.000%	100.000%
10912	MINGFA GROUP	0.000%	100.000%
10913	MEDIA GEN INC CVR COMMON STOCK	0.000%	100.000%
10914	MIDLAND IC&I LT	0.000%	100.000%
10915	NOVUS HOLDINGS	0.000%	100.000%
10916	GAYATRI HIGHWAY	0.000%	100.000%
10917	IMMOBEL	0.000%	100.000%
10918	SPORTECH PLC	0.000%	100.000%
10919	CARE PROPERTY I	0.000%	100.000%
10920	CREDITO VALTELL	0.000%	100.000%
10921	APA GROUP RTS	0.000%	100.000%
10922	ORBITE TECHNOLO	0.000%	100.000%
10923	TALVIVAARA MINI	0.000%	100.000%
10924	CELSIA SA ESP	0.000%	100.000%
10925	TRADA MARITIME	0.000%	100.000%
10926	ASTRO JAPAN PR	0.000%	100.000%
10927	EMPRESAS ICA SA	0.000%	100.000%
10928	NORDIC AMERICAN	0.000%	100.000%
10929	CHENNAI SUPER K	0.000%	100.000%
10930	ZENITH CAPITAL	0.000%	100.000%
10931	SING HOLDINGS L	0.000%	100.000%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
10932	STRAD ENERGY SE	0.000%	100.000%
10933	CAREER TECHNOLO	0.000%	100.000%
10934	CHINA HUIZHAN D	0.000%	100.000%
10935	BERJAYA LAND BH	0.000%	100.000%
10936	AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	0.000%	100.000%
10937	RB ENERGY INC	0.000%	100.000%
10938	ID SYSTEMS INC COMMON STOCK USD.01	0.000%	100.000%
10939	ORMAT TECHNOLOG	0.000%	100.000%
10940	TRAKCJA SA	0.000%	100.000%
10941	BANCA MONTE DEI	0.000%	100.000%
10942	MANITOK ENERGY	0.000%	100.000%
10943	DEVA HLDG	0.000%	100.000%
10944	ENERGIX-RENEWAB	0.000%	100.000%
10945	INTERCELL AG RI	-	100.000%
10946	FUBON FINANCIAL	-	100.000%
10947	RREEF CHINA COM	-	100.000%
10948	MEDCATH CORPORATION COMMON STOCK USD.01	-	100.000%
10949	QLT INC DOJ/SEC	-	100.000%
10950	AFRICA ISRAEL I	-	100.000%
10951	LIGHTSTREAM RES	-	100.000%
10952	C A DE MEDITERR	-	100.000%
10953	CHINA METAL REC	-	100.000%
10954	SNS REAAL GROEP	-	100.000%
10955	MONTEA SCA RTS	-	100.000%
10956	GAFISA SA RTS	-	100.000%
10957	PRIME RETIREMEN	-	100.000%
10958	MINCO BASE META	-	100.000%
10959	TONGDA HONG TAI	-	100.000%
10960	AFREN PLC COMMO	-	100.000%
10961	CSMALL GROUP LT	-	100.000%
10962	EGANAGOLDPFEIL	-	100.000%
10963	VIRGIN AUSTRALI	-	100.000%
10964	BGP HOLDINGS (P	-	100.000%
10965	PEACE MARK HLDG	-	100.000%
10966	HANFENG EVERGRE	-	100.000%
10967	BCO ESPIR SANTO	-	100.000%
10968	QLT INC CLASS A	-	100.000%
10969	ANGLO IRISH BAN	-	100.000%
10970	PRIME AET & D H	-	100.000%
10971	BERLIAN LAJU TA	-	100.000%
10972	ARRIUM LTD	-	100.000%
10973	CHINA LUMENA NE	-	100.000%
10974	GERBER SCIENTIFIC INC COM COMMON STOCK	-	100.000%
10975	TRANSCOM WORLDW	-	100.000%
10976	NEWSSTAR FINANCIAL INCCVR COMMON STOCK	-	100.000%
10977	RHB CAPITAL BHD	-	100.000%
10978	TOUCHSTONE EXPL	-	100.000%
10979	QLT INC WTS EXP	-	100.000%